

EURO STOXX 50® INDEX

Stated Objective

To provide a Blue-chip representation of supersector leaders in the Eurozone. Covers Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal and Spain.

Unique Aspects

- Captures approximately 60% of the free float market capitalisation of the EURO STOXX Total Market Index (TMI), which in turn covers approximately 95% of the free float market capitalisation of the represented countries.
- Serves as the basis for single subindices. For the time being the following indices are disseminated: EURO STOXX 50 Subindex France, EURO STOXX 50 Subindex Italy and EURO STOXX 50 Subindex Spain. Furthermore the EURO STOXX 50 ex Financials, which excludes all companies assigned to the ICB code 8000 and EURO STOXX 50 ex Banks (ICB code 8300).

Descriptive Statistics

Market Capitalisation

| Index | EUR Bil. |
|----------------------------|----------|
| Full | 1,658.23 |
| Free Float | 1,338.38 |
| Coverage of EURO STOXX (%) | 62.79 |

Components

| | EUR Bil. |
|----------|----------|
| Mean | 26.77 |
| Median | 21.20 |
| Largest | 87.71 |
| Smallest | 7.50 |

Component Weights

| | (%) |
|----------|------|
| Largest | 6.55 |
| Smallest | 0.56 |

Performance*

| Change | (%) |
|--------------|--------|
| Last Month | -0.60 |
| Year to date | -17.05 |
| 2011 | -17.05 |
| 2010 | -5.81 |
| 2009 | 21.14 |
| 2008 | -44.37 |
| 2007 | 6.79 |

Annualised

| | (%) |
|----------------------------|--------|
| 1 Year | -17.26 |
| 3 Years | -1.84 |
| 5 Years | -10.73 |
| Since Inception (31.12.91) | 4.23 |

Volatility

| | (%) |
|---------|-------|
| 30 Days | 31.70 |

Tracking Error vs.

| | (%) |
|------------|------|
| EURO STOXX | 3.78 |

Fundamentals

Price/Earnings Incl. Negative

| | |
|-----------|-------|
| Trailing | 10.46 |
| Projected | 8.51 |

Price/Earnings Excl. Negative

| | |
|-----------|------|
| Trailing | 9.61 |
| Projected | 8.51 |

Price/Book

| | |
|------------|------|
| Price/Book | 1.05 |
|------------|------|

Dividend Yield

| | (%) |
|----------------|------|
| Dividend Yield | 4.39 |

Price/Sales

| | |
|-------------|------|
| Price/Sales | 0.62 |
|-------------|------|

Price/Cash Flow

| | |
|-----------------|------|
| Price/Cash Flow | 3.76 |
|-----------------|------|

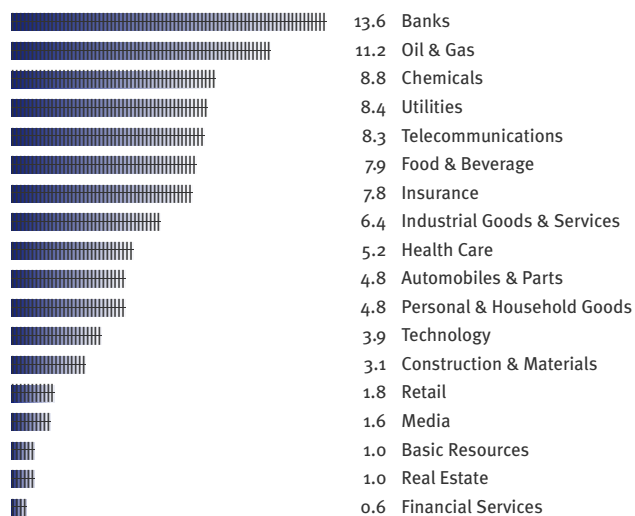
* Based on price index

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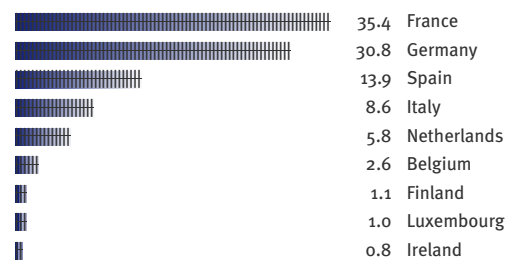
Quick Facts

| Categories | Facts |
|--------------------------|---|
| Weighting | Free float market capitalisation subject to 10% weighting cap |
| Component Number | 50 |
| Review Frequency | Annually, in September |
| Calculation/Distribution | Price (EUR/USD), Net Return and Gross Return (EUR): Every 15 seconds during local trading hours Net Return (USD): End-of-day |
| Base Value / Base Date | 1,000 as of 31 December 1991 for Price and Net Return 1,000 as of 31 December 2000 for Gross Return |
| History | Price and Net Return: available daily back to 31 December 1986 Gross Return: Available daily back to 31 December 2000 |
| Date Introduced | 26 February 1998 |
| Settlement Procedure | The settlement index value is calculated daily as the average of the 41 index values disseminated between 11:50:00 CET and 12:00:00 CET |

Supersector Weighting (%)



Country Weighting (%)



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Symbols

| Index | Currency | ISIN | Symbol | Bloomberg | Reuters |
|-------------------------------|------------------|--------------|---------------|---------------|-------------|
| EURO STOXX 50 | Price EUR | EU0009658145 | SX5E | SX5E Index | .STOXX50E |
| | Net Return EUR | EU0009658152 | SX5T | SX5T Index | .STOXX50ER |
| | Gross Return EUR | CH0102173264 | SX5GT | SX5GT Index | .SX5GT |
| | Price USD | EU0009658988 | SX5K | SX5K Index | .STOXX50ED |
| | Net Return USD | EU0009658996 | SX5U | SX5U Index | .STOXX50EDR |
| EURO STOXX 50 Subindex France | Price EUR | CH0116034908 | SX5FRE | SX5FRE Index | .SX5FRE |
| | Net Return EUR | CH0116034924 | SX5FRT | SX5FRT Index | .SX5FRT |
| | Gross Return EUR | CH0116034882 | SX5FRGT | SX5FRGT Index | .SX5FRGT |
| | Price USD | CH0116034916 | SX5FRK | SX5FRK Index | .SX5FRK |
| | Net Return USD | CH0116034932 | SX5FRU | SX5FRU Index | .SX5FRU |
| | Gross Return USD | CH0116034890 | SX5FRGU | SX5FRGU Index | .SX5FRGU |
| EURO STOXX 50 Subindex Italy | Price EUR | CH0116034965 | SX5ITE | SX5ITE Index | .SX5ITE |
| | Net Return EUR | CH0116034981 | SX5ITT | SX5ITT Index | .SX5ITT |
| | Gross Return EUR | CH0116034940 | SX5ITGT | SX5ITGT Index | .SX5ITGT |
| | Price USD | CH0116034973 | SX5ITK | SX5ITK Index | .SX5ITK |
| | Net Return USD | CH0116034999 | SX5ITU | SX5ITU Index | .SX5ITU |
| | Gross Return USD | CH0116034957 | SX5ITGU | SX5ITGU Index | .SX5ITGU |
| EURO STOXX 50 Subindex Spain | Price EUR | CH0116035020 | SX5ESE | SX5ESE Index | .SX5ESE |
| | Net Return EUR | CH0116035046 | SX5EST | SX5EST Index | .SX5EST |
| | Gross Return EUR | CH0116035004 | SX5ESGT | SX5ESGT Index | .SX5ESGT |
| | Price USD | CH0116035038 | SX5ESK | SX5ESK Index | .SX5ESK |
| | Net Return USD | CH0116035053 | SX5ESU | SX5ESU Index | .SX5ESU |
| Gross Return USD | CH0116035012 | SX5ESGU | SX5ESGU Index | .SX5ESGU | |

Components

| Company | Supersector | Weight (%) | MCap (EUR Bil.) | Float Factor |
|-------------------------------|-----------------------------|------------|-----------------|--------------|
| TOTAL | Oil & Gas | 6.55 | 87.71 | 0.95 |
| SANOFI | Health Care | 5.22 | 69.81 | 0.91 |
| SIEMENS | Industrial Goods & Services | 4.77 | 63.82 | 0.94 |
| TELEFONICA | Telecommunications | 3.98 | 53.27 | 0.87 |
| BCO SANTANDER | Banks | 3.76 | 50.29 | 1.00 |
| BASF | Chemicals | 3.70 | 49.53 | 1.00 |
| ENI | Oil & Gas | 3.17 | 42.40 | 0.66 |
| UNILEVER NV | Food & Beverage | 3.08 | 41.26 | 0.91 |
| BAYER | Chemicals | 3.05 | 40.85 | 1.00 |
| SAP | Technology | 2.82 | 37.76 | 0.75 |
| ANHEUSER-BUSCH INBEV | Food & Beverage | 2.63 | 35.18 | 0.46 |
| ALLIANZ | Insurance | 2.50 | 33.43 | 1.00 |
| E.ON | Utilities | 2.49 | 33.36 | 1.00 |
| BCO BILBAO VIZCAYA ARGENTARIA | Banks | 2.41 | 32.23 | 1.00 |
| BNP PARIBAS | Banks | 2.26 | 30.30 | 0.83 |

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Components (cont.)

| Company | Supersector | Weight (%) | MCap (EUR Bil.) | Float Factor |
|--------------------------|-----------------------------|------------|-----------------|--------------|
| DAIMLER | Automobiles & Parts | 2.26 | 30.24 | 0.84 |
| DANONE | Food & Beverage | 2.22 | 29.76 | 0.95 |
| LVMH MOET HENNESSY | Personal & Household Goods | 2.18 | 29.23 | 0.53 |
| GDF SUEZ | Utilities | 2.10 | 28.15 | 0.59 |
| DEUTSCHE BANK | Banks | 2.05 | 27.41 | 1.00 |
| AIR LIQUIDE | Chemicals | 2.03 | 27.17 | 1.00 |
| DEUTSCHE TELEKOM | Telecommunications | 1.97 | 26.41 | 0.68 |
| FRANCE TELECOM | Telecommunications | 1.73 | 23.16 | 0.72 |
| SCHNEIDER ELECTRIC | Industrial Goods & Services | 1.67 | 22.32 | 1.00 |
| ING GRP | Insurance | 1.60 | 21.47 | 1.00 |
| VIVENDI | Media | 1.56 | 20.92 | 1.00 |
| ENEL | Utilities | 1.50 | 20.04 | 0.68 |
| REPSOL YPF | Oil & Gas | 1.45 | 19.42 | 0.67 |
| L'OREAL | Personal & Household Goods | 1.44 | 19.24 | 0.40 |
| AXA | Insurance | 1.39 | 18.63 | 0.80 |
| INTESA SANPAOLO | Banks | 1.35 | 18.08 | 0.90 |
| VINCI | Construction & Materials | 1.34 | 17.93 | 0.94 |
| IBERDROLA | Utilities | 1.32 | 17.71 | 0.62 |
| VOLKSWAGEN PREF | Automobiles & Parts | 1.24 | 16.65 | 0.85 |
| BMW | Automobiles & Parts | 1.24 | 16.64 | 0.53 |
| ASSICURAZIONI GENERALI | Insurance | 1.16 | 15.54 | 0.86 |
| PHILIPS ELECTRONICS | Personal & Household Goods | 1.14 | 15.30 | 0.93 |
| MUENCHENER RUECK | Insurance | 1.14 | 15.26 | 0.90 |
| NOKIA | Technology | 1.06 | 14.13 | 1.00 |
| INDITEX | Retail | 1.00 | 13.42 | 0.34 |
| GRP SOCIETE GENERALE | Banks | 1.00 | 13.35 | 1.00 |
| RWE | Utilities | 0.98 | 13.12 | 0.84 |
| ARCELORMITTAL | Basic Resources | 0.98 | 13.05 | 0.59 |
| SAINT GOBAIN | Construction & Materials | 0.96 | 12.86 | 0.82 |
| UNIBAIL-RODAMCO | Real Estate | 0.95 | 12.67 | 1.00 |
| CRH | Construction & Materials | 0.83 | 11.14 | 1.00 |
| UNICREDIT | Banks | 0.79 | 10.60 | 0.86 |
| CARREFOUR | Retail | 0.75 | 10.03 | 0.84 |
| TELECOM ITALIA | Telecommunications | 0.64 | 8.62 | 0.78 |
| DEUTSCHE BOERSE TENDERED | Financial Services | 0.56 | 7.50 | 0.95 |