



**FOR
IMMEDIATE RELEASE**

**STOXX LAUNCHES AN OPTIMISED FAMILY OF EUROPEAN SECTOR
INDEXES IN COLLABORATION WITH SOURCE**

ZURICH (July 14, 2009) — STOXX Limited, the leading provider of European equity indexes, today launched the Dow Jones STOXX 600 Optimised Supersector Indexes, a new series of European sector indexes developed in collaboration with Source, the specialist provider of exchange-traded products founded earlier this year by Bank of America Merrill Lynch, Goldman Sachs and Morgan Stanley. Key factors addressed in the construction of the new equity indexes are concentration, diversification, liquidity and availability to borrow of the stocks in the index. Source has licensed 18 of the 19 sectors as index benchmarks for exchange-traded funds (ETFs), which will be launched in the coming weeks.

One of the defining features of the indexes is that they will be the first to take into account the ability to borrow a stock in the stock lending market, a key component in facilitating active trading in the underlying index constituents and related products. To incorporate this unique aspect, STOXX uses data provided by Data Explorers, an independent, leading provider of stock lending and short interest information.

“With the launch of the Dow Jones STOXX 600 Optimised Supersector Indexes we are taking an innovative approach to creating sector index products by focusing even more on improved liquidity and diversification,” said Ricardo Manrique, chief executive officer, STOXX Ltd. “The even greater degree of underlying liquidity is achieved by concepts such as applying a special liquidity weighting factor to each component and incorporating a stock’s availability to be borrowed. In addition, a new component weighting cap scheme assures UCITS-III compliance.”

Ted Hood, chief executive officer, Source, said, “we are very excited about the new Dow Jones STOXX sector indexes and the ETFs that Source will bring to market in

the very near future. We believe that the result of this design process and cooperation, which involved STOXX, Source and some of the largest trading counterparties on both the buy and sell side of the markets, will offer significant value and choice to European investors. We are very pleased to have been a partner with STOXX in this process and we view it as a model for the construction of new and improved indexes and exchange-traded products.”

The initial index universe for the Dow Jones STOXX 600 Optimised Supersector Indexes is the stocks in the Dow Jones STOXX 600 Index. Stocks from Iceland and Greece are then removed. The remaining stocks are ranked by two liquidity measures: average daily turnover value (ADTV); and availability to borrow. Availability to borrow data is provided by Data Explorers. The firm analyzes daily stock lending and short interest information gathered from borrowers, lenders and intermediaries to create a comprehensive and up-to-date view of the securities lending market. Up to 60 stocks with the lowest liquidity are removed from the index.

The remaining stocks are then divided into the 19 Supersectors based on their Industry Classification Benchmark (ICB). Each sector is then optimized using an innovative approach to single stock weighting. This approach applies a sector-dependent liquidity factor against the float-adjusted market capitalization weight of each remaining stock in the Supersector, reducing the weight of those with high ADTV ratios while preserving the weight of those components which are more liquid. Finally, the largest stocks in each Supersector are capped at between 10% and 20% depending upon the number of stocks in that sector.

The stocks are categorized into the following 19 Supersectors according to the Industry Classification Benchmark (ICB): Automobiles & Parts, Banks, Basic Resources, Chemicals, Construction & Materials, Financial Services, Food & Beverage, Health Care, Industrial Goods & Services, Insurance, Media, Oil & Gas, Personal & Household Goods, Real Estate, Retail, Technology, Telecommunications, Travel & Leisure and Utilities.

The Dow Jones STOXX 600 Optimised Supersector Indexes are available in price and total return versions, and are reviewed quarterly in March, June, September

and December. The indexes are weighted by float-adjusted market capitalization. The indexes are calculated in euro and U.S. dollar.

The Dow Jones STOXX 600 Optimised Supersector Indexes cover 16 European countries: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxemburg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom.

Further information on the Dow Jones STOXX 600 Optimised Supersector is available at www.stoxx.com.

###

Journalists may e-mail questions regarding this press release to PR-Indexes@dowjones.com or call one of the Dow Jones Indexes/STOXX press offices:

New York: +1-212-597-5720
Frankfurt: +49-69-29725-290
Hong Kong: +852-800-969-336
Singapore: +65-6-4154-299

For further information on Source journalists may contact:

Source: Ted Hood, Peter Thompson, Michael John Lytle: +44 20 3370 1100
Waughton: Robin Hepburn, Bill Spears: +44 20 7796 9999