

Company	Sector	Index	Ticker	Share	Beta	Price	P/E	P/CF	P/S	P/B	EV/	DEBT/
DANONE	Non-cyclical	SX3P	BN FP	5.49%	0.74	40.75	14.66	10.91	1.34	2.09	11.57	44.99
LINDE AG	Materials	SX4P	LIN GY	1.94%	0.81	82.13	23.81	7.59	1.20	1.66	8.71	31.39
E.ON AG	Utilities	SX6P	EOAN GY	5.17%	0.95	27.15	11.70	6.83	0.60	1.33	6.87	26.14
EDF	Utilities	SX6P	EDF FP	5.17%	0.94	39.71	21.01	7.37	1.08	2.78	7.44	22.24
BNP PARIBAS	Financial	SX7P	BNP FP	9.49%	1.24	54.70	23.57	0.89	0.73	0.93	108.59	68.31
ALCATEL-LUCENT	ons	SX8P	ALU FP	1.56%	1.42	2.33	-	32.30	0.33	1.46	7.71	18.66
ASML HOLDING NV	Technology	SX8P	ASML NA	1.56%	0.89	21.75	-	-	6.23	5.51	-	16.43
CAP GEMINI	Technology	SX8P	CAP FP	1.56%	1.01	30.69	14.82	7.74	0.51	1.11	5.79	11.85
SAP AG	Technology	SX8P	SAP GY	1.56%	0.85	30.32	19.19	14.10	3.28	4.65	11.21	18.73
DAIMLER AG	Cyclical	SXAP	DAI GY	2.49%	1.28	35.23	-	4.42	0.44	1.23	29.81	52.15
NOVARTIS AG	Non-cyclical	SXDP	NOVN VX	3.38%	0.90	56.55	16.40	11.09	3.02	2.35	11.69	9.40
SANOFI-AVENTIS	Non-cyclical	SXDP	SAN FP	3.38%	0.89	52.62	16.55	7.11	2.41	1.54	5.95	8.34
SONOVA HOLDING	Non-cyclical	SXDP	VX	3.38%	0.85	121.20	25.25	21.37	5.84	6.93	17.73	0.26
TOTAL SA	Energy	SXEP	FP FP	6.48%	0.95	42.36	16.94	6.49	0.82	1.91	5.29	20.35
ALLIANZ SE-	Financial	SXIP	ALV GY	4.41%	1.16	82.05	8.52	4.01	0.43	0.94	10.55	3.91
MUENCHENER RUECKVER AG-	Financial	SXIP	GY	4.41%	0.80	102.65	10.73	1.94	0.36	0.89	5.59	3.22
VODAFONE GROUP PLC	ons	SXKP	VOD EU	7.57%	0.83	139.85	12.75	5.85	1.71	0.84	7.43	27.09
SES	ons	SXMP	SESG FP	2.08%	0.66	14.23	17.52	6.22	4.14	4.80	7.86	51.96
EADS NV	Industrial	SXNP	EAD FP	3.49%	1.11	12.25	12.62	7.45	0.23	0.79	2.10	5.91
REG	Industrial	SXNP	KNIN VX	3.49%	0.94	100.30	22.80	12.19	0.80	5.39	12.25	1.96
TOGNUM AG*	Industrial	SXNP	TGM GY	3.49%	1.04	12.78	16.60	5.34	0.64	2.66	6.67	12.78
VINCI SA	Industrial	SXOP	DG FP	2.99%	1.07	38.24	11.73	4.60	0.54	2.08	7.58	40.73
BASF SE	Materials	SXPP	BAS GY	5.84%	1.11	41.64	59.23	5.62	0.74	2.24	7.55	28.54
PHILIPS ELECTRONICS NV	Industrial	SXQP	PHIA NA	4.97%	0.95	19.64	-	7.76	0.77	1.36	10.48	13.17
CARREFOUR SA	Non-cyclical	SXRP	CA FP	3.17%	0.92	32.90	48.16	6.52	0.26	2.42	8.00	24.32
DEUTSCHE LUFTHANSA-REG	Cyclical	SXTP	LHA GY	1.45%	0.98	11.58	289.38	3.09	0.23	0.88	5.17	16.21

Date

15.01.10



DJ Stoxx 600 sub-index	Insustry	Portfolio			Portfolio Limit
		Index Weight	weight 9-12	Index deviation	
SX3P Index	DJS Fd&Bvr € F	6.89%	5.77%	-20.30%	5.49%
SX4P Index	DJS Chem € Pr	3.24%	1.69%	-40.00%	1.94%
SX6P Index	DJS Util € Pr	8.27%	12.63%	+25.00%	10.34%
SX7P Index	DJS Banks € Pr	15.81%	6.80%	-40.00%	9.49%
SX86P Index	DJS Real Estate	1.10%	0.00%	-100.00%	0.00%
SX8P Index	DJS Tech € Pr	2.72%	6.24%	+130.00%	6.25%
SXAP Index	DJS Aut&Prt €	2.07%	2.63%	+20.00%	2.49%
SXDP Index	DJS Hea Care €	8.20%	13.44%	+24.00%	10.16%
SXEP Index	DJS Oil&Gas €	9.97%	4.97%	-35.00%	6.48%
SXFP Index	DJS Fin Svcs €	1.67%	0.00%	-100.00%	0.00%
SXIP Index	DJS Insur € Pr	5.18%	8.94%	+70.00%	8.81%
SXKP Index	DJS Telecom €	6.31%	8.25%	+20.00%	7.57%
SXMP Index	DJS Media € Pr	1.98%	2.09%	+5.00%	2.08%
SXNP Index	DJS Indus Gd €	8.05%	8.12%	+30.00%	10.47%
SXOP Index	DJS Cns&Mat €	2.99%	3.00%	+0.00%	2.99%
SXPP Index	DJS Bas Res € F	5.84%	5.60%	+0.00%	5.84%
SXQP Index	DJS Pr &Ho Gd	4.97%	5.01%	+0.00%	4.97%
SXRP Index	DJS Retail € Pr	3.52%	2.96%	-10.00%	3.17%
SXTP Index	DJS Trv&Lsr €	1.21%	1.87%	+20.00%	1.45%