

# **S&P Global Nanotechnology**

## **(USD – Net Total Return)**

### **Index Rules Summary**

Version as of 29<sup>th</sup> August 2007

## **1 Index Summary Description:**

### **Index Description**

SGI Global Nanotechnology (the “**Index**”) attempts to capture the total return performance of stocks issued by companies significantly active in nanotechnology. The Index is calculated and published by Standard & Poor’s, a division of the McGraw-Hill Companies, Inc (the “**Index Calculation Agent**”).

The Index is calculated real-time.

### **Index Strategy**

The Index components are reviewed by Société Générale (the “**Index Sponsor**”) every six months in order to reflect changes due to new entrants, corporate actions, as well as potential changes in the core activities of companies, to ensure the continuous relevance of the stock selection. The Index Sponsor will exclude from the list of Index Components stocks that registered a significant and ascertained or present a presumable reduction in liquidity or capitalization. Index components are reviewed and included, with an objective of sector and geographical diversification, as assessed by the Index Sponsor based on publicly available company activity information. The Index components are included proportionally to their free-float adjusted market capitalizations as assessed by the Index Sponsor. The largest constituents are capped at 15% on the launch and rebalancing dates.

On the Index launch date, the composition of the Index is 68% Biotechnology & Pharmaceuticals, 32% Industrial & Consumer applications, as assessed by the Index Sponsor based on publicly available company activity information.

It is invested 82% in the USA and 18% in Europe. These proportions, both geographic and in terms of sectors, are expected to remain fairly stable in the future but are subject to review if deemed appropriate by the Index Sponsor in the face of changing economic dynamics. Accordingly, the index may include companies outside of the USA and Europe in the future, and other sub-sectors may emerge with companies liquid enough for inclusion into the Index. The number of stocks (12 at inception) in the Index is subject to change. The number of Index Components is bound between 10 and 30.

Upon Request, S&P can provide the detailed Index Rules.