

STOXX® EUROPE 600 OPTIMISED SUPERSECTOR INDICES

Stated Objective

To represent the largest and most liquid European stocks in each of the 19 supersectors as defined by the Industry Classification Benchmark (ICB). The indices cover 16 European countries: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom.

Unique Aspects

The STOXX Europe 600 Optimised Supersector indices are derived from the STOXX Europe 600 Index, which comprises 600 of the largest European stocks by free float market capitalisation.

Index components are selected by:

- Equity turnover value: average daily turnover value (ADTV) over 3 months.
- Availability to borrow: based on the average data over seven trading days, as provided by Data Explorers (in EUR)

Descriptive Statistics

Index	Market Capitalisation (EUR Bil.)		Coverage of STOXX Europe 600 (%)	Components (EUR Bil.)				Component Weights (%)		Tracking Error vs. STOXX Europe 600 (%)
	Full	Free Float		Mean	Median	Largest	Smallest	Largest	Smallest	
Automobiles & Parts	171.41	102.57	2.02	6.84	3.49	22.22	0.90	21.67	0.87	21.67
Banks	678.10	474.24	9.32	13.17	7.20	50.98	0.70	10.75	0.15	21.35
Basic Resources	388.56	201.28	3.96	6.94	2.90	32.16	0.77	15.98	0.38	17.89
Chemicals	250.05	202.62	3.98	9.21	4.22	42.17	0.96	20.81	0.47	10.60
Construction & Materials	140.33	103.96	2.04	4.73	3.34	18.83	0.73	18.12	0.71	12.42
Financial Services	78.92	51.79	1.02	2.25	1.87	8.33	0.71	16.08	1.38	9.20
Food & Beverage	526.38	294.59	5.79	11.33	3.36	44.79	0.99	15.20	0.34	14.15
Health Care	606.74	449.72	8.84	14.51	3.77	69.15	0.91	15.38	0.20	13.04
Industrial Goods & Services	602.07	412.93	8.12	4.59	2.80	36.08	0.70	8.74	0.17	9.35
Insurance	306.41	232.38	4.57	7.50	2.83	34.58	0.76	14.88	0.32	16.63
Media	137.29	97.95	1.93	3.77	2.29	13.38	0.72	13.66	0.73	7.53
Oil & Gas	653.49	389.86	7.66	12.58	4.09	59.21	0.47	15.19	0.12	9.56
Personal & Household Goods	428.80	256.50	5.04	8.84	4.57	35.78	0.90	13.95	0.35	8.89
Real Estate	71.74	51.98	1.02	2.36	1.51	10.54	0.93	20.28	1.79	12.29
Retail	232.44	143.25	2.82	5.97	3.70	24.44	0.92	17.06	0.64	9.98
Technology	168.43	111.47	2.19	5.07	1.87	22.90	0.83	20.54	0.74	13.18
Telecommunications	378.05	216.53	4.26	11.40	6.73	44.67	1.08	20.63	0.50	10.62
Travel & Leisure	71.92	51.21	1.01	2.84	1.95	9.33	0.97	18.22	1.90	10.31
Utilities	381.78	200.47	3.94	7.71	4.02	28.38	1.21	14.16	0.61	11.51

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Performance*

Index	Change (%)						Annualised (%)			Volatility (%)	
	Last Month	YTD	2011	2010	2009	2008	1 Year	3 Years	5 Years	Since Incept. **	(30 days)
STOXX Europe 600 Optimised											
Automobiles & Parts	20.85	20.85	-22.97	47.02	27.23	-46.12	-7.92	24.95	2.03	4.37	24.77
Banks	9.78	9.78	-32.98	-10.64	47.98	-65.34	-32.36	2.88	-22.76	-8.73	33.34
Basic Resources	13.11	13.11	-30.59	25.47	111.53	-65.07	-17.06	27.71	-1.40	7.82	24.06
Chemicals	6.80	6.80	-10.75	24.78	45.46	-37.63	-1.37	22.24	5.51	4.98	16.41
Construction & Materials	6.98	6.98	-20.22	2.80	37.16	-48.37	-15.08	10.04	-9.44	1.84	21.99
Financial Services	7.08	7.08	-23.51	14.88	29.05	-58.62	-20.00	10.25	-15.30	-4.00	17.58
Food & Beverage	-0.90	-0.90	5.89	17.08	34.99	-32.87	10.55	17.56	3.81	3.63	10.42
Health Care	-0.87	-0.87	11.66	5.59	14.76	-16.88	11.66	9.86	-0.74	-0.32	9.56
Industrial Goods & Services	8.13	8.13	-16.99	32.64	38.39	-46.76	-10.56	19.31	-1.84	-0.86	14.83
Insurance	10.83	10.83	-14.93	1.36	14.31	-46.49	-14.38	7.37	-12.19	-9.76	24.22
Media	2.55	2.55	-10.40	15.47	22.69	-42.19	-9.73	8.84	-7.61	-7.98	13.34
Oil & Gas	1.68	1.68	0.93	4.73	27.54	-40.66	-1.64	9.85	-1.90	0.90	15.83
Personal & Household Goods	4.58	4.58	-1.87	27.67	41.15	-42.33	7.75	22.56	1.65	5.25	9.91
Real Estate	5.28	5.28	-12.73	-	-	-	-	-	-	-7.61	18.49
Retail	-1.78	-1.78	-7.61	10.67	33.59	-43.03	-8.87	8.38	-6.04	-1.66	17.90
Technology	3.53	3.53	-14.49	22.50	28.14	-45.31	-16.06	10.21	-6.99	-11.03	19.42
Telecommunications	-2.73	-2.73	-9.31	2.38	10.23	-35.38	-14.67	2.09	-6.37	-5.82	13.70
Travel & Leisure	4.82	4.82	-18.19	27.96	20.24	-49.02	-12.42	11.73	-11.60	-3.64	12.98
Utilities	-0.55	-0.55	-18.54	-9.27	1.31	-38.33	-22.13	-7.52	-11.71	-1.79	20.49

* Based on price index

** 31 December 2000

STOXX® EUROPE 600 OPTIMISED SUPERSECTOR INDICES

Fundamentals

Index	Price/Earnings Incl. Negative		Price/Earnings Excl. Negative		Price/ Book	Dividend Yield (%)	Price/ Sales	Price/ Cash Flow
	Trailing	Projected	Trailing	Projected				
STOXX Europe 600 Optimised								
Automobiles & Parts	6.55	7.45	6.55	7.45	1.06	1.91	0.36	2.93
Banks	13.01	8.69	8.02	8.69	0.51	3.76	0.66	2.06
Basic Resources	9.58	33.48	9.58	33.48	1.32	2.28	0.99	5.32
Chemicals	13.74	11.81	13.74	11.81	2.32	2.14	0.96	8.28
Construction & Materials	10.89	11.77	10.89	11.77	1.22	3.08	0.54	6.58
Financial Services	30.79	14.16	13.61	14.16	1.16	4.14	1.30	7.99
Food & Beverage	12.67	15.30	12.67	15.30	2.94	2.53	1.78	12.46
Health Care	15.76	13.40	15.56	13.40	2.85	3.11	2.41	10.35
Industrial Goods & Services	14.48	12.23	13.27	12.23	2.21	2.62	0.77	8.96
Insurance	10.62	7.04	9.68	7.04	0.86	3.90	0.37	3.96
Media	12.81	10.52	12.81	10.52	2.00	4.04	1.27	7.16
Oil & Gas	14.04	11.82	13.77	11.82	1.52	3.34	0.65	4.99
Personal & Household Goods	21.41	14.45	18.13	14.45	2.74	2.49	1.66	12.88
Real Estate	5.97	15.31	5.97	15.31	0.91	6.55	5.63	13.59
Retail	20.96	11.94	20.96	11.94	1.88	3.55	0.42	7.38
Technology	24.67	14.54	17.00	14.54	2.05	1.88	0.93	8.93
Telecommunications	12.34	9.32	12.34	9.32	1.38	7.79	1.01	3.69
Travel & Leisure	16.64	18.58	13.45	16.11	1.56	2.90	0.49	6.11
Utilities	11.65	9.70	11.65	9.70	1.04	5.86	0.53	4.20

Quick Facts

Categories	Facts
Weighting	Free float market capitalisation, subject to <ul style="list-style-type: none"> ▪ Liquidity factor (Average Daily Turnover Value) and ▪ Cap factor of 10%, 15% or 20% depending of the number of components in the respective index.
Component Number	Variable
Review Frequency	Quarterly in March, June, September and December
Calculation/Distribution	Price and Net Return (EUR): Every 15 seconds during local trading hours Price and Net Return (USD): End-of-day
Base Value / Base Date	1'000 as of 31 December 2000
History	Available daily back to 31 December 2000
Date Introduced	14 July 2009

STOXX® EUROPE 600 OPTIMISED SUPERSECTOR INDICES

Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
STOXX Europe 600 Optimised					
Automobiles & Parts	Price EUR	EU0009658681	SXOAP	SXOAP Index	.SXOAP
	Net Return EUR	EU0009658699	SXOAR	SXOAR Index	.SXOAR
	Price USD	EU0009659523	SXOAL	SXOAL Index	.SXOAL
	Net Return USD	EU0009659531	SXOAV	SXOAV Index	.SXOAV
Banks	Price EUR	EU0009658806	SX07P	SX07P Index	.SX07P
	Net Return EUR	EU0009658814	SX07R	SX07R Index	.SX07R
	Price USD	EU0009659648	SX07L	SX07L Index	.SX07L
	Net Return USD	EU0009659655	SX07V	SX07V Index	.SX07V
Basic Resources	Price EUR	EU0009658624	SXOPP	SXOPP Index	.SXOPP
	Net Return EUR	EU0009658632	SXOPR	SXOPR Index	.SXOPR
	Price USD	EU0009659465	SXOPL	SXOPL Index	.SXOPL
	Net Return USD	EU0009659473	SXOPV	SXOPV Index	.SXOPV
Chemicals	Price EUR	EU0009658608	SX04P	SX04P Index	.SX04P
	Net Return EUR	EU0009658616	SX04R	SX04R Index	.SX04R
	Price USD	EU0009659440	SX04L	SX04L Index	.SX04L
	Net Return USD	EU0009659457	SX04V	SX04V Index	.SX04V
Construction & Materials	Price EUR	EU0009658889	SX00P	SX00P Index	.SX00P
	Net Return EUR	EU0009658897	SX00R	SX00R Index	.SX00R
	Price USD	EU0009659721	SX00L	SX00L Index	.SX00L
	Net Return USD	EU0009659739	SX00V	SX00V Index	.SX00V
Financial Services	Price EUR	EU0009658848	SX0FP	SX0FP Index	.SX0FP
	Net Return EUR	EU0009658855	SX0FR	SX0FR Index	.SX0FR
	Price USD	EU0009659689	SX0FL	SX0FL Index	.SX0FL
	Net Return USD	EU0009659697	SX0FV	SX0FV Index	.SX0FV
Food & Beverage	Price EUR	EU0009658749	SX03P	SX03P Index	.SX03P
	Net Return EUR	EU0009658756	SX03R	SX03R Index	.SX03R
	Price USD	EU0009659580	SX03L	SX03L Index	.SX03L
	Net Return USD	EU0009659598	SX03V	SX03V Index	.SX03V
Health Care	Price EUR	EU0009658723	SX0DP	SX0DP Index	.SX0DP
	Net Return EUR	EU0009658731	SX0DR	SX0DR Index	.SX0DR
	Price USD	EU0009659564	SX0DL	SX0DL Index	.SX0DL
	Net Return USD	EU0009659572	SX0DV	SX0DV Index	.SX0DV
Industrial Goods & Services	Price EUR	EU0009658905	SX0NP	SX0NP Index	.SX0NP
	Net Return EUR	EU0009658913	SX0NR	SX0NR Index	.SX0NR
	Price USD	EU0009659747	SX0NL	SX0NL Index	.SX0NL
	Net Return USD	EU0009659754	SX0NV	SX0NV Index	.SX0NV

STOXX® EUROPE 600 OPTIMISED SUPERSECTOR INDICES

Symbols (cont.)

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
STOXX Europe 600 Optimised					
Insurance	Price EUR	EU0009658822	SXOIP	SXOIP Index	.SXOIP
	Net Return EUR	EU0009658830	SXOIR	SXOIR Index	.SXOIR
	Price USD	EU0009659663	SXOIL	SXOIL Index	.SXOIL
	Net Return USD	EU0009659671	SXOIV	SXOIV Index	.SXOIV
Media	Price EUR	EU0009658640	SXOMP	SXOMP Index	.SXOMP
	Net Return EUR	EU0009658657	SXOMR	SXOMR Index	.SXOMR
	Price USD	EU0009659481	SXOML	SXOML Index	.SXOML
	Net Return USD	EU0009659499	SXOMV	SXOMV Index	.SXOMV
Oil & Gas	Price EUR	EU0009658780	SXOEP	SXOEP Index	.SXOEP
	Net Return EUR	EU0009658798	SXOER	SXOER Index	.SXOER
	Price USD	EU0009659622	SXO9L	SXO9L Index	.SXO9L
	Net Return USD	EU0009659630	SXOEV	SXOEV Index	.SXOEV
Personal & Household Goods	Price EUR	CH0019112330	SXOQP	SXOQP Index	.SXOQP
	Net Return EUR	CH0019112447	SXOQR	SXOQR Index	.SXOQR
	Price USD	CH0019112405	SXOQL	SXOQL Index	.SXOQL
	Net Return USD	CH0019112496	SXOQV	SXOQV Index	.SXOQV
Real Estate	Price EUR	CH0043274395	SX086P	SX086P Index	.SX086P
	Net Return EUR	CH0043274403	SX086R	SX086R Index	.SX086R
	Price USD	CH0043274429	SX086L	SX086L Index	.SX086L
	Net Return USD	CH0043274437	SX086V	SX086V Index	.SX086V
Retail	Price EUR	CH0019112553	SXORP	SXORP Index	.SXORP
	Net Return EUR	CH0019112603	SXORR	SXORR Index	.SXORR
	Price USD	CH0019112587	SXORL	SXORL Index	.SXORL
	Net Return USD	CH0019112645	SXORV	SXORV Index	.SXORV
Technology	Price EUR	EU0009658921	SX08P	SX08P Index	.SX08P
	Net Return EUR	EU0009658939	SX08R	SX08R Index	.SX08R
	Price USD	EU0009659762	SX08L	SX08L Index	.SX08L
	Net Return USD	EU0009659770	SX08V	SX08V Index	.SX08V
Telecommunications	Price EUR	EU0009658947	SXOKP	SXOKP Index	.SXOKP
	Net Return EUR	EU0009658954	SXOKR	SXOKR Index	.SXOKR
	Price USD	EU0009659788	SXOKL	SXOKL Index	.SXOKL
	Net Return USD	EU0009659796	SXOKV	SXOKV Index	.SXOKV
Travel & Leisure	Price EUR	CH0019112744	SXOTP	SXOTP Index	.SXOTP
	Net Return EUR	CH0019112835	SXOTR	SXOTR Index	.SXOTR
	Price USD	CH0019112777	SXOTL	SXOTL Index	.SXOTL
	Net Return USD	CH0019112850	SXOTV	SXOTV Index	.SXOTV
Utilities	Price EUR	EU0009658962	SX06P	SX06P Index	.SX06P
	Net Return EUR	EU0009658970	SX06R	SX06R Index	.SX06R
	Price USD	EU0009659804	SX06L	SX06L Index	.SX06L
	Net Return USD	EU0009659812	SX06V	SX06V Index	.SX06V