

## STOXX® EUROPE 600 DAILY SHORT INDEX

### Stated Objective

To provide an innovative index concept, replicating a short investment strategy based on the STOXX Europe 600 Index.

### Unique Aspects

The STOXX Europe 600 Daily Short Index is linked to the performance of the STOXX Europe 600 Gross Return (GR) Index in an inverse way - a positive development of the STOXX Europe 600 GR Index will result in a negative change of the same amplitude in the STOXX Europe 600 Daily Short Index and vice versa. I.e. if the underlying STOXX Europe 600 GR Index is down 2%, the STOXX Europe 600 Daily Short Index is up 2% and vice versa, plus interest (based on EONIA) earned on the investment. Additionally the STOXX Europe 600 Daily Short Index includes the cost of borrowing on a monthly basis.

### Descriptive Statistics

Index	Market Capitalisation (EUR Bil.)		Components (EUR Bil.)				Component Weights (%)	
	Full	Free Float	Mean	Median	Largest	Smallest	Largest	Smallest
STOXX Europe 600	6,150.38	4,883.36	8.14	2.84	146.80	0.52	3.01	0.01

### Performance

Index	Change (%)		Annualised (%)						Volatility (%) (30 days)	
	Last Month	YTD	2011	2010	2009	1 Year	3 Years	5 Years		Since Incept.*
STOXX Europe 600 Daily Short	-2.04	5.13	5.13	-13.31	-27.81	5.52	-13.07	2.58	-3.64	23.72
STOXX Europe 600 (P)	1.86	-11.34	-11.34	8.63	27.99	-11.57	7.38	-7.60	4.51	23.74
STOXX Europe 600 (GR)	1.94	-8.05	-8.05	12.25	33.35	-8.35	11.34	-4.28	-0.34	23.71

### 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	11.86	11.29	10.92	11.28	1.33	3.68	0.79	5.25

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## Quick Facts

Categories	Facts
Review Frequency	STOXX Europe 600 Daily Short Index: no review STOXX Europe 600 Index: Quarterly in March, June, September and December
Calculation/Distribution	EUR: Every 15 seconds during local trading hours
Base Value / Base Date	10,000 as of 31 December 1991 (STOXX Europe 600 Daily Short Index) 100 as of 31 December 2000 (STOXX Europe 600 GRt Index)
History	Available back to 31 December 1991
Date Introduced	29 March 2010

## Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
STOXX Europe 600 Daily Short	-	CH0108503878	SXXGRS	A94B Index	.SXXGRS
STOXX Europe 600	Price EUR	EU0009658202	SXXP	SXXP Index	.STOXX
	Gross Return EUR	CH0102635015	SXXGR	SXXGR Index	.SXXGR