

## STOXX® EUROPE 600 DAILY DOUBLE SHORT INDEX

### Stated Objective

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

### Unique Aspects

The STOXX Europe 600 Daily Double Short Index is linked to the performance of the STOXX Europe 600 Index in an inverse way - a positive development of the STOXX Europe 600 Index will result in a negative change with a leveraged ratio of 2 in the STOXX Europe 600 Daily Double Short Index and vice versa. I.e. if the underlying STOXX Europe 600 Index is down 2%, the STOXX Europe 600 Daily Double Short Index is up 4% and vice versa, plus interest (based on EONIA) earned on the investment. Additionally the STOXX Europe 600 Daily Double 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 Double Short	-4.32	4.32	4.32	-28.20	-51.74	5.16	-28.43	-2.80	-13.50	47.43
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 Index: Annually, in September STOXX Europe 600 Daily Double Short Index: no review
Calculation/Distribution	Price (EUR/USD) and Gross Return (EUR): Every 15 seconds during local trading hours Gross Return (USD): End-of-day
Base Value / Base Date	100 as of 31 December 1991 (STOXX Europe 600 Index) 10,000 as of 31 December 1991 (STOXX Europe 600 Daily Double Short Index)
History	Available back to 31 December 1991
Date Introduced	27 November 2008

### Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
STOXX Europe 600 Daily Double Short-		CH0048222100	SXXR2S	SXXR2S Index	.SXXR2S
STOXX Europe 600	Price EUR	EU0009658202	SXXP	SXXP Index	.STOXX
	Gross Return EUR	CH0102635015	SXXGR	SXXGR Index	.SXXGR