

EURO STOXX 50® CORPORATE BOND INDEX

STOXX® EUROPE 600					
EURO STOXX 50®					
REGIONS	COUNTRIES	SIZES	SUPERSECTORS	STYLE, STRATEGIES & THEME	BOND

STATED OBJECTIVES

The EURO STOXX 50® Corporate Bond Index tracks the performance of the Euro-denominated, investment grade corporate bonds of the EURO STOXX 50® constituents – the equity index that is established as the gauge of the Eurozone equity market. The issuers are the highly liquid, top-flight blue-chip companies of the Eurozone which are also household names for the investors. As such, the EURO STOXX 50® Corporate Bond Index is the fixed income equivalent of the unrivalled equity index for the Eurozone region.

The bond index provides exposure to the most liquid and representative Eurozone investment grade corporate bonds, giving access to approximately 250-300 bonds in its universe. Its performance profile shows stability and high risk-adjusted return, while offering a diversified allocation across geographies, credit ratings, sectors and industries.

KEY FACTS

REAL-TIME CALCULATION

STOXX® bond index calculations are performed in real-time every minute providing enhanced market transparency.

EXPOSURE AND DIRECT LINK TO THE BENCHMARK

The concept is designed to provide a direct link to the widely recognized equity benchmark, EURO STOXX 50®, and therefore can serve as a basis for a consistent analysis of bond and equity markets. This combination ultimately provides a more accurate picture of the financial health of blue-chip companies in the Eurozone, and as such it can serve as a sound indicator of market performance and development.

UNDERLYING FOR FINANCIAL PRODUCTS

All bonds in the index universe are screened to ensure liquidity and investability. As such, the EURO STOXX 50® Corporate Bond Index is perfectly suited as underlying for financial products such as exchange-traded funds (ETFs) and derivatives.

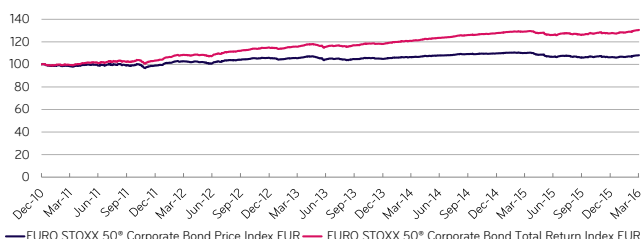
INDEX METHODOLOGY

The index universe is defined by bonds issued by the companies that make up the EURO STOXX 50®. Therefore the EURO STOXX 50® Corporate Bond Index represents a unique concept in that it combines the selection criteria for Eurozone equity indices with the internationally accepted "European Federation of Financial Analysts Societies" (EFFAS) principles of fixed income indices. The bond composition is reviewed quarterly, following the composition review of the equity index.

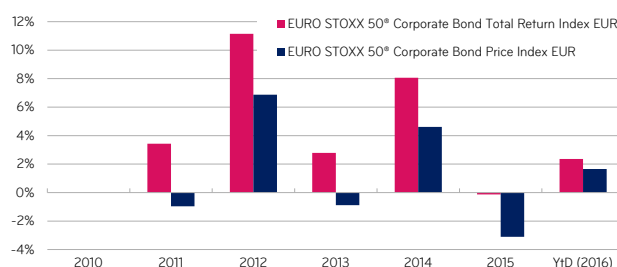
All index-eligible corporate bonds must have a remaining time to maturity of at least 15 months measured from the respective re-balancing date to the maturity date and must have a minimum nominal amount outstanding of 750 mn. EUR. Only EUR-denominated fixed and zero coupon bonds are included. A minimum consolidated bond rating of Investment Grade (BBB and higher) is required.

Both EUR price and total return indices are weighted by volume.

INDEX PERFORMANCE*



ANNUAL RETURNS



KEY RATIOS

	EURO STOXX 50® Corporate Bond Total Return Index EUR	EURO STOXX 50® Corporate Bond Price Index EUR
Return 1y (ann.)	1.0%	-1.8%
Return 3y (ann.)	4.0%	0.8%
Return 5y (ann.)	5.4%	1.9%
Return Overall (ann.)	5.0%	1.4%
Volatility 1y (ann.)	2.3%	2.3%
Volatility 3y (ann.)	2.0%	2.0%
Volatility 5y (ann.)	2.4%	2.4%
Volatility Overall (ann.)	2.4%	2.4%
Sharpe Ratio 1y (ann.)	0.5	-0.7
Sharpe Ratio 3y (ann.)	2.0	0.4
Sharpe Ratio 5y (ann.)	2.2	0.7
Sharpe Ratio Overall (ann.)	2.0	0.5
Maximum Drawdown	-3.3%	-4.3%

DESCRIPTIVE STATISTICS

	EURO STOXX 50® Corporate Bond Index
Weighted Average Bid Yield to Maturity	0.58%
Weighted Average Bid Duration	5.07
Weighted Average Bid Modified Duration	5.02
Weighted Average Bid Convexity	0.41
Weighted Average Time to Maturity	5.54
Weighted Average Coupon	3.0%

All data as of Apr. 1, 2016. *Base date Dec. 30, 2010. Price and Total Return EUR, back tested

EURO STOXX 50[®] CORPORATE BOND INDEX

TOP 10 HOLDINGS

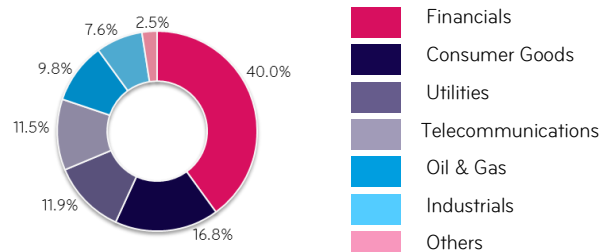
Issuer	No. of Bonds	Weight
Banco Santander SA	28	7.7%
BNP Paribas SA	23	7.2%
Bayerische Motoren Werke AG	17	5.7%
Anheuser-Busch Inbev SA	8	5.5%
Eni SpA	13	5.4%
Telefonica SA	11	5.2%
ING Groep NV	14	4.9%
Volkswagen AG	14	4.8%
Societe Generale	16	4.7%
Banco Bilbao Vizcaya Argentaria S.A.	13	4.3%

VERSIONS AND SYMBOLS

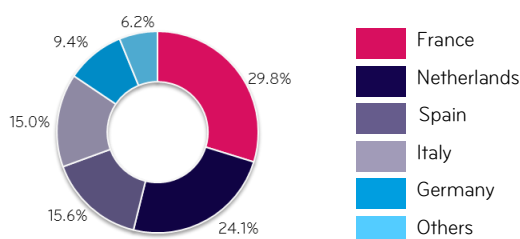
Currency	ISIN	Symbol	Bloomberg	Reuters
Price EUR	DE000AQQZJL9	SX5BPI	SX5BPI	.SX5BPI
Total Return EUR	DE000AQQZJM7	SX5BTR	SX5BTR	.SX5BTR

COMPOSITION

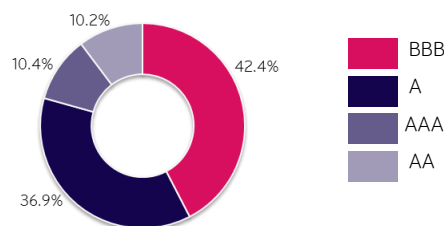
SECTOR ALLOCATION



GEOGRAPHIC ALLOCATION



RATING ALLOCATION



STOXX is part of Deutsche Börse Group

ABOUT STOXX

STOXX Ltd. is part of Deutsche Börse Group, and is an independent, leading index specialist. STOXX is providing innovative index solutions for global markets and across all asset classes. The indices are licensed to the world's largest issuers of financial products, capital owners and asset managers as well as to more than 400 companies around the world.

CUSTOMIZATION

The index can be used as basis for the definition of Customized indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

DISCLAIMER

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith.

CONTACT DETAILS

STOXX Customer Support
P +41 (0)58 399 5900
customersupport@stoxx.com

Zurich/Headquarters
P +41 (0)58 399 5300
www.stoxx.com

Frankfurt: P +49 (0)69 211 0
London: P +44 (0)207 862 7680

New York: P +1 212 669 6426
Tokyo: P +81 3 5847 8248
Sydney: P +61 2 9089 8844

STOXX, Deutsche Börse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Börse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX[®] indices, DAX[®] indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Börse Group or their licensors, research partners or data providers.

BACK TESTED PERFORMANCE

This document contains index performance data based on back testing, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Back tested performance information is purely hypothetical and is provided in this document solely for information purposes. Back tested performance does not represent actual performance and should not be interpreted as an indication of actual performance.