

STOXX® EUROPE 600 REITS INDEX

Stated objective

The EURO STOXX 50 BuyWrite indices are designed to measure the performance of a hypothetical portfolio, reflecting a buy-write strategy based on the EURO STOXX 50 Index. The EURO STOXX 50 BuyWrite indices combine the EURO STOXX 50 Index portfolio and a EURO STOXX 50 call option. Based on the buy-write strategy, the EURO STOXX 50 Index is bought as the underlying instrument and a EURO STOXX 50 Index call option is sold simultaneously.

Key facts

- » Are an ideal tool to boost returns in bear and sideways markets
- » EURO STOXX 50 Index options are the largest contracts worldwide that are based on open interest
- » The high liquidity of these options enables us to further expand our index family based on options prices

Risk and return figures¹

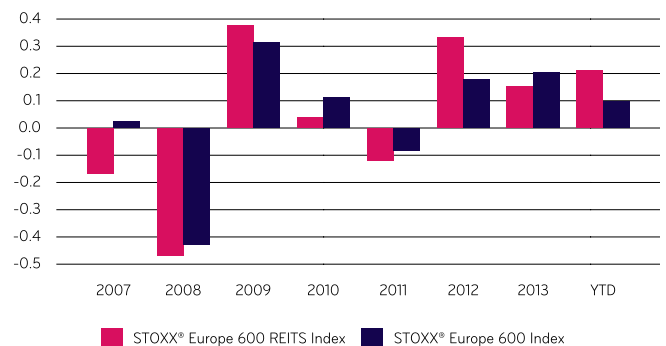
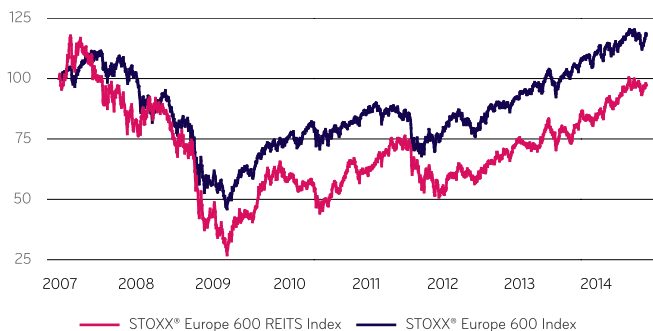
Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 REITS Index	1.1	13.9	31.8	47.0	71.2	13.7	21.1	31.1	13.3	11.0
STOXX Europe 600 Index	2.0	6.6	18.2	57.6	67.8	27.1	9.8	17.8	15.9	10.6

Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 REITS Index	12.0	13.5	14.0	21.8	23.4	0.2	1.5	1.9	0.6	0.4
STOXX Europe 600 Index	11.8	11.0	10.7	15.4	16.5	0.7	0.9	1.4	1.0	0.6

Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 REITS Index	0.7	0.6	0.6	0.8	0.8	8.5	11.0	11.1	13.4	14.2

Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 REITS Index	0.8	0.7	0.8	1.1	1.1	-0.7	1.0	1.0	-0.2	0.1

Performance and annual returns³



¹ For information on data calculation, please refer to STOXX [calculation reference guide](#).

² Based on Euribor1m

³ STOXX data from Dec. 29, 2006 to Aug. 29, 2014

(USD, net return), all data as of Aug. 29, 2014

SECTOR INDICES

STOXX® EUROPE 600 REITS INDEX

Methodology

The EURO STOXX 50 BuyWrite Index requires a monthly rollover procedure whereby the old EURO STOXX 50 call option ceases trading at noon (00:00 pm CET) on the pre-determined expiry date, i.e. the third Friday of a month and is replaced by a new EURO STOXX 50 call option whose last trading day falls on the next expiry date. The new one-month EURO STOXX 50 call option must have a remaining life of one month and must be 5% out of the money (i.e. the highest strike price below or equal to the EURO STOXX 50 settlement price plus 5%).

The EURO STOXX 50 BuyWrite (100%) Index is subject to the same monthly rollover procedure, but the new one-month EURO STOXX 50 call option must be at the money (i.e. the highest strike price below or equal to the EURO STOXX 50 settlement price). The detailed methodology, including calculation formula and full requirements, can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Version and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Net Return	EUR	CH0043941340	S8670R	S8670R Index	.S8670R
Price	EUR	CH0043941332	S8670P	S8670P Index	.S8670P
Net Return	USD	CH0043941373	S8670V	S8670V Index	.S8670V
Price	USD	CH0043941365	S8670L	S8670L Index	.S8670L

Complete list available here: www.stoxx.com/data/vendor_codes.html

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STOXX is part of Deutsche Boerse and SIX

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

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, 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. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

SECTOR INDICES

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Components⁴

Company	Supersector	Country	Weight (%)
UNIBAIL-RODAMCO	Real Estate	FR	27.33
LAND SECURITIES	Real Estate	GB	13.58
BRITISH LAND COMPANY	Real Estate	GB	11.62
HAMMERSON	Real Estate	GB	6.65
KLEPIERRE	Real Estate	FR	4.67
Intu Properties PLC	Real Estate	GB	4.46
DERWENT LONDON	Real Estate	GB	4.45
SEGRO	Real Estate	GB	4.28
ICADE	Real Estate	FR	3.67
GREAT PORTLAND ESTATES	Real Estate	GB	3.58
CORIO	Real Estate	NL	3.31
GECINA	Real Estate	FR	2.95
FONCIERE DES REGIONS	Real Estate	FR	2.79
SHAFESBURY	Real Estate	GB	2.69
COFINIMMO	Real Estate	BE	2.01
WERELDHAVE	Real Estate	NL	1.97

⁴ Based on the last periodic review implementation