

STOXX® GLOBAL 3000 EX JAPAN 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

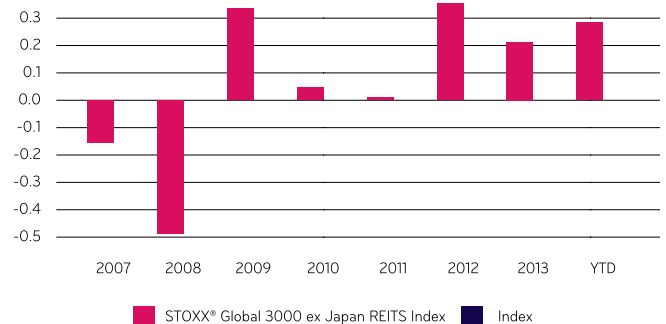
Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 3000 ex Japan REITS Index	4.0	18.5	31.8	98.4	137.6	59.6	28.4	31.1	25.0	18.4
Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 3000 ex Japan REITS Index	9.4	10.1	11.9	17.1	20.8	3.3	2.4	2.2	1.3	0.8
Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 3000 ex Japan REITS Index	-0.1	-0.0	-0.0	-0.0	-0.0	28.6	316.4	259.3	151.9	119.0

Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 3000 ex Japan REITS Index	-0.0	-0.0	-0.0	-0.0	-0.0	15.8	0.0	0.0	0.0	0.0

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. 27, 2001 to Aug. 28, 2014

(JPY, gross return), all data as of Aug. 29, 2014

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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
Gross Return EUR	CH0186287030	SXDBMJGR	SXDBMJGR Index	.SXDBMJGR
Net Return EUR	CH0186287006	SXDBMJR	SXDBMJR Index	.SXDBMJR
Price EUR	CH0186286776	SXDBMJP	SXDBMJP Index	.SXDBMJP
Gross Return JPY	CH0186289077	SXDBMJGJ	SXDBMJGJ Index	.SXDBMJGJ
Net Return JPY	CH0186289051	SXDBMJNJ	SXDBMJNJ Index	.SXDBMJNJ
Price JPY	CH0186288962	SXDBMJJ	SXDBMJJ Index	.SXDBMJJ
Gross Return USD	CH0186287808	SXDBMJGV	SXDBMJGV Index	.SXDBMJGV
Net Return USD	CH0186287113	SXDBMJV	SXDBMJV Index	.SXDBMJV
Price USD	CH0186287089	SXDBMJL	SXDBMJL Index	.SXDBMJL

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

CONTACT DETAILS

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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.

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Components⁴

Company	Supersector	Country	Weight (%)
Simon Property Group Inc.	Real Estate	US	5.77
AMERICAN TOWER	Real Estate	US	3.94
UNIBAIL-RODAMCO	Real Estate	FR	3.09
Public Storage	Real Estate	US	2.94
Crown Castle International Cor	Real Estate	US	2.76
Equity Residential	Real Estate	US	2.49
PROLOGIS INC.	Real Estate	US	2.29
Vornado Realty Trust	Real Estate	US	2.22
Westfield Group	Real Estate	AU	2.21
Ventas Inc.	Real Estate	US	2.10
HCP Inc.	Real Estate	US	2.10
Avalonbay Communities Inc.	Real Estate	US	2.04
Health Care REIT Inc.	Real Estate	US	2.02
Weyerhaeuser Co.	Real Estate	US	2.02
Boston Properties Inc.	Real Estate	US	2.00
Host Hotels & Resorts Inc.	Real Estate	US	1.87
LAND SECURITIES	Real Estate	GB	1.54
Link Real Estate Investment Tr	Real Estate	HK	1.33
BRITISH LAND COMPANY	Real Estate	GB	1.31
AMERICAN REAL.CAP.PROPS.	Real Estate	US	1.25
ESSEX PROPERTY TST.	Real Estate	US	1.24
Annaly Capital Management Inc.	Real Estate	US	1.23
SL Green Realty Corp.	Real Estate	US	1.14
Kimco Realty Corp.	Real Estate	US	1.06
Macerich Co.	Real Estate	US	1.05
REALTY INCOME	Real Estate	US	1.03
WESTFIELD RETAIL TRUST	Real Estate	AU	1.01
Stockland	Real Estate	AU	0.97
AMERICAN CAPITAL AGENCY	Real Estate	US	0.94
Goodman Group	Real Estate	AU	0.92
Plum Creek Timber Co. Inc. REI	Real Estate	US	0.88
Federal Realty Investment Trus	Real Estate	US	0.87
RIOCAN REIT.TST.	Real Estate	CA	0.85
Digital Realty Trust Inc.	Real Estate	US	0.83
UDR	Real Estate	US	0.79
HAMMERSON	Real Estate	GB	0.75
CAMDEN PROPERTY TST.	Real Estate	US	0.70
Mirvac Group	Real Estate	AU	0.70
EXTRA SPACE STORAGE	Real Estate	US	0.70
Dexus Property Group	Real Estate	AU	0.70
Rayonier Inc. REIT	Real Estate	US	0.67
DUKE REALTY	Real Estate	US	0.65
H&R RLST.IT.STAPLE UNIT	Real Estate	CA	0.64
DDR CORP.	Real Estate	US	0.63
LIBERTY PROPERTY TST.	Real Estate	US	0.62
GPT Group	Real Estate	AU	0.62
ALEXANDRIA RLST.EQTIES.	Real Estate	US	0.61
MID-AMER.APT COMMUNITIES	Real Estate	US	0.60
KILROY REALTY	Real Estate	US	0.57
TAUBMAN CENTERS	Real Estate	US	0.53
KLEPIERRE	Real Estate	FR	0.53
STARWOOD PROPERTY TRUST	Real Estate	US	0.53
APARTMENT INV.& MAN.'A'	Real Estate	US	0.52
SENIOR HSG.PROPS.TST.	Real Estate	US	0.51
Intu Properties PLC	Real Estate	GB	0.51
DERWENT LONDON	Real Estate	GB	0.50
OMEGA HLTHCR.INVRS.	Real Estate	US	0.50
HOSPITALITY PROPS.TST.	Real Estate	US	0.50
CFS Retail Property Trust	Real Estate	AU	0.49
NATIONAL RETAIL PROPS.	Real Estate	US	0.49
SEGRO	Real Estate	GB	0.48
SPIRIT REALTY CAPITAL	Real Estate	US	0.47
BIOMED REALTY TRUST	Real Estate	US	0.47
DOUGLAS EMMETT	Real Estate	US	0.45
NORTHSTAR REALTY FINANCE	Real Estate	US	0.45
REGENCY CENTERS	Real Estate	US	0.45
WEINGARTEN REALTY INVRS.	Real Estate	US	0.45
AMERICAN CAMPUS COMMNS.	Real Estate	US	0.44
CapitaMall Trust Management Lt	Real Estate	SG	0.43
CORRECTIONS AMER NEW	Real Estate	US	0.43
HIGHWOODS PROPS.	Real Estate	US	0.42
ICADE	Real Estate	FR	0.41
EQUITY LIFESTYLE PROPS.	Real Estate	US	0.41
Ascendas Real Estate Investmen	Real Estate	SG	0.41

⁴ Based on the last periodic review implementation

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GREAT PORTLAND ESTATES	Real Estate	GB	0.40
HOME PROPS.	Real Estate	US	0.40
COLUMBIA PROPERTY TRUST	Real Estate	US	0.40
RLJ LODGING TRUST	Real Estate	US	0.39
Federation Centres	Real Estate	AU	0.39
CHIMERA INVESTMENT	Real Estate	US	0.38
LASALLE HOTEL PROPERTIES	Real Estate	US	0.38
TANGER FACTORY OUTLET CENTRES	Real Estate	US	0.37
CORIO	Real Estate	NL	0.37
Suntec Real Estate Investment	Real Estate	SG	0.37
COMMONWEALTH REIT	Real Estate	US	0.37
GROWTHPOINT PROPS.	Real Estate	ZA	0.36
CBL & ASSOCIATES PROPS.	Real Estate	US	0.36
PIEDMONT OFFICE REALTY TRUST A	Real Estate	US	0.36
GECINA	Real Estate	FR	0.33
MFA FINANCIAL	Real Estate	US	0.33
Washington Prime Group	Real Estate	US	0.33
RETAIL PROPS.OF AMERICA CIA	Real Estate	US	0.33
CDN.RLST.INV.TST.UNT.	Real Estate	CA	0.33
POST PROPERTIES	Real Estate	US	0.33
DREAM OFFICE REIT	Real Estate	CA	0.32
EPR PROPERTIES	Real Estate	US	0.32
FONCIERE DES REGIONS	Real Estate	FR	0.32
Fibra Uno Administracion	Real Estate	MX	0.31
SHAFTESBURY	Real Estate	GB	0.30
SUNSTONE HTL.INVRS.	Real Estate	US	0.30
LEXINGTON REALTY TRUST	Real Estate	US	0.29
DCT INDUSTRIAL TRUST	Real Estate	US	0.29
REDEFINE PROPERTIES	Real Estate	ZA	0.29
CALLOWAY RLST.IT.UNITS	Real Estate	CA	0.28
GEO GROUP	Real Estate	US	0.28
CORPORATE OFFICE PROPS. TST.	Real Estate	US	0.28
DIAMONDROCK HOSPITALITY	Real Estate	US	0.28
RYMAN HOSPITALITY PROPERTIES	Real Estate	US	0.28
HEALTHCARE REAL.TST.	Real Estate	US	0.27
BRANDYWINE REAL.TST.SHBI NEW	Real Estate	US	0.27
SOVRAN SELF STORAGE	Real Estate	US	0.27
BOARDWALK RLST.INV.TST.	Real Estate	CA	0.27
CapitaCommercial Trust	Real Estate	SG	0.26
INVESCO MORTGAGE CAPITAL	Real Estate	US	0.26
GAMING AND LEISURE PROPERTIES	Real Estate	US	0.26
CANADIAN APARTMENT PROP REIT	Real Estate	CA	0.26
ALLIED PROPERTIES REIT	Real Estate	CA	0.25
MEDICAL PROPERTIES TRUST	Real Estate	US	0.24
COMINAR REIT	Real Estate	CA	0.23
COFINIMMO	Real Estate	BE	0.23
WERELDHAVE	Real Estate	NL	0.22
INVESTA OFFICE FUND	Real Estate	AU	0.22
EASTGROUP PROPS.	Real Estate	US	0.22
HATTERAS FINANCIAL	Real Estate	US	0.22
MACK CALI REAL.	Real Estate	US	0.22
ARTIS REIT	Real Estate	CA	0.21
CHARTWELL RETIREMENT	Real Estate	CA	0.20
WASH.RL.EST.INV. SHRE.BENEFIT	Real Estate	US	0.19
DUPONT FABROS TECHNOLOGY	Real Estate	US	0.19
GRANITE REIT	Real Estate	CA	0.19
NEW RESIDENTIAL INV.	Real Estate	US	0.18
POTLATCH	Real Estate	US	0.18

⁴ Based on the last periodic review implementation