

STOXX® EUROPE 600 HEDGED CAD INDEX

Stated objective

A currency-hedged index represents returns for global index investment strategies that involve hedging currency risk, but not the underlying constituent risk. Market participants who employ a currency-hedged investment strategy are generally willing to forgo potential currency gains in exchange for a reduction in the risks associated with foreign exchange fluctuations. To achieve this, the index combines the performance of the underlying index (e.g. the STOXX Europe 600 Index) with a hypothetical, rolling investment into one-month foreign exchange forward contracts. By selling foreign exchange forward contracts, global investors are able to lock in current exchange forward rates and manage their currency risk. Profits (losses) from the forward contracts are offset by losses (profits) in the value of the currency, thereby negating exposure to the currency.

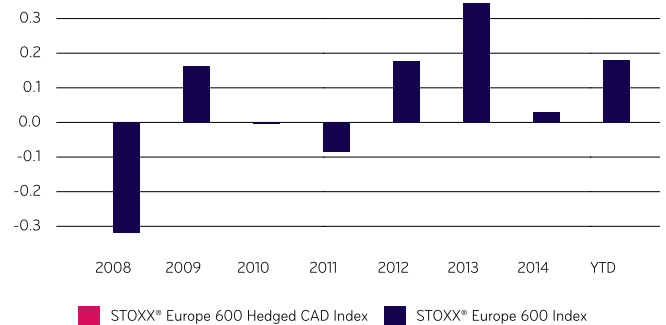
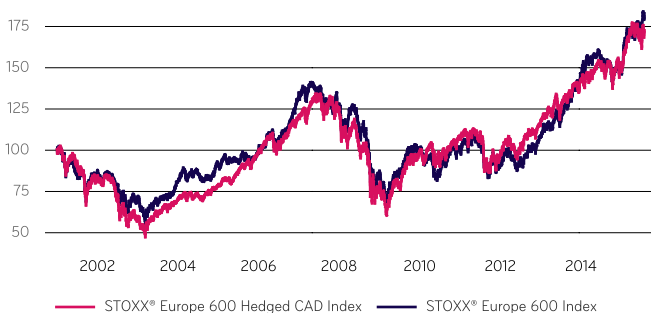
Key facts

» Eliminates the risk of currency fluctuations at the cost of potential currency gains

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Hedged CAD Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Europe 600 Index	1.9	18.6	18.6	65.8	78.7	24.0	18.0	18.0	17.9	12.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 Hedged CAD Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Europe 600 Index	13.6	16.5	16.5	14.1	16.5	1.3	1.0	1.0	1.2	0.7
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Hedged CAD Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Hedged CAD Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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 Jan. 02, 2001 to Jul. 31, 2015

(CAD, gross return), all data as of Dec. 31, 2015

HEDGED INDICES

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Methodology

The currency-hedged methodology follows a standard portfolio approach when hedging currency risk by writing currency forwards. The detailed methodology, including calculation formula and full requirements, can be found in our rulebook : www.stoxx.com/indices/rulebooks.html

Quick facts	
Weighting	Free-float market cap
Cap factor	20%
No. of components	Same as the underlying index
Review frequency	Quarterly (March, June, September, December)

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return CAD	CH0148455634	SXXHCG	SXXHCG INDEX	.SXXHCG
Gross Return CAD	CH0148455634	SXXHCG	SXXHCG INDEX	.SXXHCG
Gross Return EUR	CH0148455667	SXXHEG	SXXHEG INDEX	.SXXHEG
Gross Return EUR	CH0148455667	SXXHEG	SXXHEG INDEX	.SXXHEG
Gross Return GBP	CH0148455576	SXXHGG	SXXHGG INDEX	.SXXHGG
Gross Return GBP	CH0148455576	SXXHGG	SXXHGG INDEX	.SXXHGG
Gross Return JPY	CH0148435545	SXXHJG	SXXHJG INDEX	.SXXHJG
Gross Return JPY	CH0148435545	SXXHJG	SXXHJG INDEX	.SXXHJG
Gross Return USD	CH0148455592	SXXHUG	SXXHUG INDEX	.SXXHUG
Gross Return USD	CH0148455592	SXXHUG	SXXHUG INDEX	.SXXHUG

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

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The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers a wide range of customization, 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.

