

EURO STOXX 50[®] CORPORATE BOND INDEX

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.

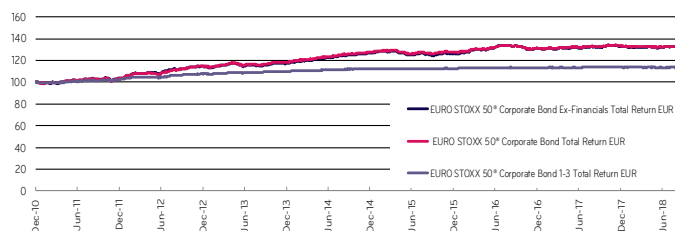
INDEX METHODOLOGY

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.

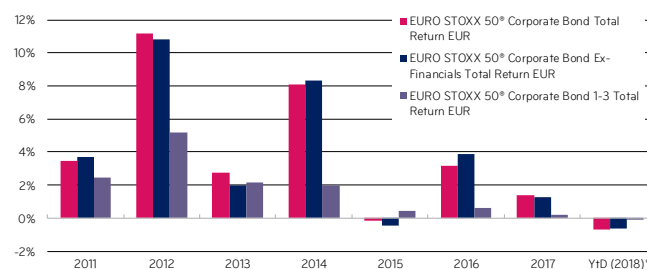
All index-eligible corporate bonds must have a remaining time to maturity of at least 15 months measured from the respective re-balancing date to the maturity date and must have a minimum nominal amount outstanding of 750 million EUR. Only EUR-denominated fixed and zero coupon bonds are included. A minimum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

The indices are weighted by volume and available as price and total return types. In addition, they are available in following versions: USD, CHF, GBP and JPY currency hedged, maturity, rating and industry versions.

INDEX PERFORMANCE*



ANNUAL RETURNS



KEY RATIOS

	EURO STOXX 50 [®] Corporate Bond Total Return EUR	EURO STOXX 50 [®] Corporate Bond Ex- Financials Total Return EUR	EURO STOXX 50 [®] Corporate Bond 1-3 Total Return EUR
Performance 1 Y (annualized)	-0.3%	-0.1%	-0.1%
Performance 3 Y (annualized)	1.6%	1.9%	0.4%
Performance 5 Y (annualized)	2.6%	2.7%	0.8%
Performance Overall	3.7%	3.7%	1.7%
Volatility 1 Y (annualized)	1.6%	1.9%	0.4%
Volatility 3 Y (annualized)	1.8%	2.1%	0.5%
Volatility 5 Y (annualized)	1.8%	2.0%	0.4%
Volatility Overall	2.2%	2.4%	0.8%
Shape Ratio 1 Y	0.1	0.2	0.6
Shape Ratio 3 Y	1.1	1.1	1.6
Shape Ratio 5 Y	1.5	1.4	2.1
Maximum Drawdown	3.3%	3.4%	1.1%

EURO STOXX 50[®] CORPORATE BOND INDEX

VERSIONS AND SYMBOLS

Version	ISIN	Symbol	Bloomberg	Reuters
Price Index (PI) EUR	DE000A0QZJL9	SX5BPI	SX5BPI	.SX5BPI
Total Return (TR) EUR	DE000A0QZJM7	SX5BTR	SX5BTR	.SX5BTR
Hedged PI USD	DE000A0Z3M25	SX5BPIUH	SX5BPIUH	.SX5BPIUH
Hedged TR USD	DE000A0Z3M33	SX5BTRUH	SX5BTRUH	.SX5BTRUH
Hedged PI CHF	DE000A0Z3M41	SX5BPICH	SX5BPICH	.SX5BPICH
Hedged TR CHF	DE000A0Z3M58	SX5BTRCH	SX5BTRCH	.SX5BTRCH
Hedged PI GBP	DE000A0Z3M66	SX5BPIGH		.SX5BPIGH
Hedged TR GBP	DE000A0Z3M74	SX5BTRGH		.SX5BTRGH
Hedged PI JPY	DE000A0Z3M82	SX5BPIJH		.SX5BPIJH
Hedged TR JPY	DE000A0Z3M90	SX5BTRJH		.SX5BTRJH
1-3 PI EUR	DE000A2DBNQ5	SX5B13P		.SX5B13PI
1-3 TR EUR	DE000A2DBNR3	SX5B13T		.SX5B13TR
3-5 PI EUR	DE000A2DBNS1	SX5B35P		.SX5B35PI
3-5 TR EUR	DE000A2DBNT9	SX5B35T		.SX5B35TR
5-7 PI EUR	DE000A2DBNU7	SX5B57P		.SX5B57PI
5-7 TR EUR	DE000A2DBNV5	SX5B57T		.SX5B57TR
7+ PI EUR	DE000A2DBNW3	SX5B7P		.SX5B7PI
7+ TR EUR	DE000A2DBNX1	SX5B7T		.SX5B7TR
Fin PI EUR	DE000A2DBNY9	SX5BFP		.SX5BFP
Fin TR EUR	DE000A2DBNZ6	SX5BFT		.SX5BFT
Ex-Fin PI EUR	DE000A2DBN01	SX5BEP		.SX5BEP
Ex-Fin TR EUR	DE000A2DBN19	SX5BET		.SX5BET
Ex-Fin 1-3 PI EUR	DE000A2DBN27	SX5BE13P		.SX5BE13PI
Ex-Fin 1-3 TR EUR	DE000A2DBN35	SX5BE13T		.SX5BE13TR
Ex-Fin 3-5 PI EUR	DE000A2DBN43	SX5BE35P		.SX5BE35PI
Ex-Fin 3-5 TR EUR	DE000A2DBN50	SX5BE35T		.SX5BE35TR
Ex-Fin 5-7 PI EUR	DE000A2DBN68	SX5BE57P		.SX5BE57PI
Ex-Fin 5-7 TR EUR	DE000A2DBN76	SX5BE57T		.SX5BE57TR
Ex-Fin 7+ PI EUR	DE000A2DBN84	SX5BE7P		.SX5BE7PI
Ex-Fin 7+ TR EUR	DE000A2DBN92	SX5BE7T		.SX5BE7TR
AAA-A PI EUR	DE000A2DBPA4	SX5BAP		.SX5BAP
AAA-A TR EUR	DE000A2DBPB2	SX5BAT		.SX5BAT

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

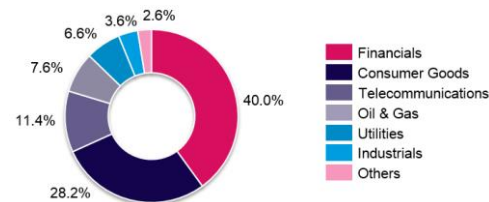
STOXX Customer Support
P +41 43 430 72 72
customersupport@stoxx.com

DESCRIPTIVE STATISTICS

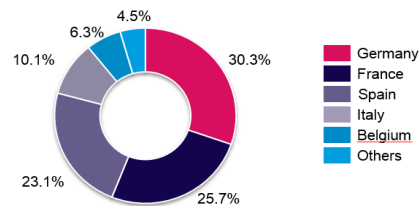
Weighted Average Bid Yield to Maturity	1.144
Weighted Average Bid Duration	4.727
Weighted Average Bid Modified Duration	4.674
Weighted Average Bid Convexity	0.362
Weighted Average Remaining Time to Maturity	5.083
Weighted Average Coupon	2.079

COMPOSITION

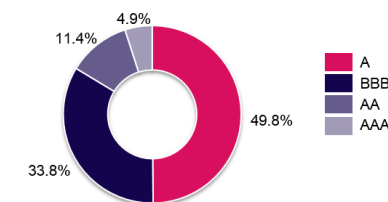
SECTOR ALLOCATION



GEOGRAPHIC ALLOCATION



RATING ALLOCATION



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.