

STOXX MONTHLY INDEX REPORT

STOXX MONTHLY INDEX REPORT – May 2012 IN REVIEW

ZURICH (June 1, 2012) - As of May 31, 2012 stock market indices in Europe, Asia, the U.S. and globally were down in May, according to global index provider STOXX Limited. For the month of May, the Europe, Asia, global markets and U.S. markets were down -6.82%, -3.08%, -2.87% and -0.55%, respectively. The full performance report is below.

Key global indicators:

Index	Index close May 31, 2012	Point change MTD	Performance MTD	Performance YTD
STOXX Global 3000 Index	98.52	-2.91	-2.87%	4.72%
Best global supersector in May STOXX Global 3000 Health Care Index	102.58	1.49	1.47%	-9.26%
Worst global supersector in May STOXX Global 3000 Basic Resources Index	70.03	-8.29	-10.58%	-8.93%
STOXX Americas 1200 Index	109.06	-0.6	-0.55%	8.26%
STOXX Asia 1200 Index	90.33	-2.87	-3.08%	4.34%
STOXX Europe 600 Index	239.73	-17.55	-6.82%	-1.97%
EURO STOXX 50 Index	2118.94	-187.49	-8.13%	-8.53%

Regional Indices:

Index	Index close May 31, 2012	Point change MTD	Performance MTD	Performance YTD
STOXX All Europe 100 Index	851.48	-62.2	-6.81%	-3.97%
STOXX Europe 50 Index	2257.18	-147.37	-6.13%	-4.74%

The three best and worst performing supersectors from the STOXX Europe 600 Index in May:

Index	Index close May 31, 2012	Point change MTD	Performance MTD	Performance YTD
Best:				
STOXX Europe 600 Food & Beverage Index	406.79	-6.03	-1.46%	5.95%
STOXX Europe 600 Health Care Index	435.6	-8.05	-1.81%	0.16%
STOXX Europe 600 Real Estate Index	109.84	-2.28	-2.03%	6.13%

Worst:				
STOXX Europe 600 Basic Resources Index	400.94	-75.52	-15.85%	-9.66%
STOXX Europe 600 Banks Index	121.2	-16.04	-11.70%	-8.69%
STOXX Europe 600 Automobiles & Parts Index	289.76	-35.38	-10.88%	11.86%

Index of the month: STOXX+ Global 1800 Minimum Variance Index

STOXX+ Global 1800 Minimum Variance vs. STOXX+ Global 1800 Minimum Variance Unconstrained vs. STOXX Global 1800



"Minimum variance indices have been around since 2007, but their methodology has been rather simplistic. The new STOXX+ Minimum Variance Indices are based on a sophisticated methodology using Axioma's factor model approach, which enables us to apply this concept even to large benchmark indices," said Konrad Sippel, executive director and head of product development, STOXX Limited. "While the goal

of our indices is to minimize volatility, they also achieve major outperformance when compared to the underlying index. Backtested data shows that the constrained and unconstrained versions of the STOXX+ Global 1800 Minimum Variance Index were up 165.94% and 195.06% since inception, respectively. In contrast, the underlying benchmark STOXX Global 1800 Index, was down -31.66% over the same timeframe."

For more information about the STOXX+ Minimum Variance Indices, please see:
http://www.stoxx.com/html/emerging_markets.html#minimum_variance.html.

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Note to Editors:

About STOXX Limited

STOXX Ltd. is a global index provider, currently calculating a global, comprehensive index family of over 4,300 strictly rules-based and transparent indices. Best known for the leading European equity indices *EURO STOXX 50*, *STOXX Europe 50* and *STOXX Europe 600*, STOXX Ltd. maintains and calculates the *STOXX Global Index family* which consists of total market, broad and blue-chip indices for the regions Americas, Europe, Asia, and Pacific, the sub-regions Latin America and BRIC (Brazil, Russia, India and China), as well as global markets.

STOXX indices are classified into four categories to provide market participants with optimal transparency: "STOXX", "STOXX+", "iSTOXX" and "STOXX Customized". STOXX's standard indices are branded "STOXX", all indices that replicate investment strategies and themes, but still follow STOXX's strict rules-based methodologies, are categorized as "STOXX+". The "iSTOXX" brand comprises less standardized index concepts that take into account individual customer and market requirements but are still completely rules-based. "STOXX Customized" covers indices that are specifically developed for clients and are not STOXX branded.

The STOXX indices are licensed to over 400 companies around the world as underlyings for Exchange Traded Funds (ETFs), Futures & Options, Structured Products and passively-managed investment funds. Three of the top Exchange Traded Funds (ETFs) in Europe and 30 percent of all assets under management are based on STOXX indices. STOXX Ltd. holds Europe's number one and the world's number three position in the derivatives segment.

In addition, STOXX Ltd. is the marketing agent for the indices of Deutsche Boerse AG and SIX Group AG, amongst them the DAX and the SMI indices.

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Marketed brands:

DAX

SMI INDICES®

STOXX Ltd. is part of Deutsche Boerse AG and SIX Group AG. www.stoxx.com

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