

STOXX® EUROPE 600 SIZE INDICES

Stated Objective

The STOXX Europe 600 Size indices are fixed component number indices designed to provide a broad yet liquid representation of large, mid and small capitalisation companies in Europe. The index covers Austria, Belgium, Denmark, Finland, France, Germany, Greece, Iceland, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom.

Unique Aspects

- Comprises large, mid and small Size indices of 200 components each.
- Serves as the basis for several subindices: the EURO STOXX Index, the STOXX Europe 600 ex UK Index, the STOXX Nordic Index and the STOXX Europe 600 ex Eurozone Index. The STOXX Europe 600 Index is also underlying for the STOXX Europe 600 ex Financials which excludes all companies assigned to the ICB code 8000 and STOXX Europe 600 ex Banks (ICB code 8300) as well as the STOXX Europe Large 200 ex Financials and STOXX Europe Large 200 ex Banks.

Descriptive Statistics

Index	Market Capitalisation (EUR Bil.)		Coverage of STOXX Europe TMI (%)	Components (EUR Bil.)*				Component Weights (%)		Tracking Error vs. STOXX Europe TMI (%)
	Full	Free Float		Mean	Median	Largest	Smallest	Largest	Smallest	
STOXX Europe 600	6,150.38	4,883.36	93.27	8.14	2.84	146.80	0.52	3.01	0.01	0.41
STOXX Europe Large 200	4,800.93	4,028.68	76.94	20.14	11.14	146.80	2.80	3.64	0.07	1.39
STOXX Europe Mid 200	901.34	600.71	11.47	3.00	2.85	6.46	1.12	1.08	0.19	4.82
STOXX Europe Small 200	448.11	253.96	4.85	1.27	1.24	2.33	0.52	0.92	0.21	5.62

Performance**

Index	Change (%)		Annualised (%)					Volatility (%)			
	Last Month	YTD	2011	2010	2009	2008	1 Year	3 Years	5 Years	Since Incept.***	(30 days)
STOXX Europe 600	1.86	-11.34	-11.34	8.63	27.99	-45.60	-11.57	7.38	-7.60	4.51	23.74
STOXX Europe Large 200	2.09	-9.99	-9.99	6.17	25.12	-45.03	-10.32	6.33	-7.69	4.81	23.38
STOXX Europe Mid 200	1.08	-16.96	-16.96	20.04	41.30	-47.48	-16.91	12.07	-7.14	4.32	26.13
STOXX Europe Small 200	0.08	-17.52	-17.52	21.98	49.14	-50.53	-17.23	14.37	-6.78	2.05	25.72

Fundamentals

Index	Price/Earnings Incl. Negative		Price/Earnings Excl. Negative		Price/Book	Dividend Yield (%)	Price/Sales	Price/Cash Flow
	Trailing	Projected	Trailing	Projected				
STOXX Europe 600	11.86	11.29	10.92	11.28	1.33	3.68	0.79	5.25
STOXX Europe Large 200	11.56	11.18	10.95	11.18	1.35	3.73	0.83	5.17
STOXX Europe Mid 200	12.80	12.00	10.83	12.00	1.31	3.37	0.67	5.49
STOXX Europe Small 200	15.43	11.43	10.58	11.22	1.13	3.57	0.61	6.22

* Based on free float Mcap

** Based on price index

*** 31 December 1991

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Quick Facts

Categories	Facts
Weighting	Free float market capitalisation subject to 20% weighting cap
Component Number	STOXX Europe 600: 600; Large, Mid and Small: 200 each
Review Frequency	Quarterly, in March, June, September and December
Calculation/Distribution	<ul style="list-style-type: none"> ■ STOXX Europe 600: <ul style="list-style-type: none"> Price, Net Return and Gross Return (EUR): Every 15 seconds during local trading hours Price and Net Return (USD): End-of-day ■ STOXX Europe Large 200, Mid 200 and Small 200: <ul style="list-style-type: none"> Price and Gross Return (EUR): Every 15 seconds during local trading hours Price (USD) and Net Return (EUR/USD): End-of-day
Base Value / Base Date	100 as of 31 December 1991 for Price and Net Return 100 as of 31 December 2000 for Gross Return
History	Price and Net Return: available daily back to 31 December 1991 Gross Return: Available daily back to 31 December 2000
Date Introduced	STOXX Europe 600: 15 June 1998 STOXX Europe Large 200, Mid 200 and Small 200 indices: 11 October 1999

Symbols

Index	Currency	ISIN	Symbol	Bloomberg	Reuters
STOXX Europe 600	Price EUR	EU0009658202	SXXP	SXXP Index	.STOXX
	Net Return EUR	EU0009658210	SXXR	SXXR Index	.STOXXR
	Gross Return EUR	CH0102635015	SXXGR	SXXGR Index	.SXXGR
	Price USD	EU0009659044	SXXL	SXXL Index	.STOXXD
	Net Return USD	EU0009659051	SXXV	SXXV Index	.STOXXDR
STOXX Europe Large 200	Price EUR	CH0009041895	LCXP	LCXP Index	.LCXP
	Net Return EUR	CH0009042083	LCXR	LCXR Index	.LCXR
	Gross Return EUR	CH0102792170	LCXGR	LCXGR Index	.LCXGR
	Price USD	CH0009042059	LCXL	LCXL Index	.LCXL
	Net Return USD	CH0009042174	LCXV	LCXV Index	.LCXV
STOXX Europe Mid 200	Price EUR	CH0009107191	MCXP	MCXP Index	.MCXP
	Net Return EUR	CH0009107365	MCXR	MCXR Index	.MCXR
	Gross Return EUR	CH0102792212	MCXGR	MCXGR Index	.MCXGR
	Price USD	CH0009107316	MCXL	MCXL Index	.MCXL
	Net Return USD	CH0009107373	MCXV	MCXV Index	.MCXV
STOXX Europe Small 200	Price EUR	CH0009107639	SCXP	SCXP Index	.SCXP
	Net Return EUR	CH0009108033	SCXR	SCXR Index	.SCXR
	Gross Return EUR	CH0102792238	SCXGR	SCXGR Index	.SCXGR
	Price USD	CH0009107670	SCXL	SCXL Index	.SCXL
	Net Return USD	CH0009108041	SCXV	SCXV Index	.SCXV