

STOXX® EUROPE 600 SIZE INDICES

Index Universe

The index universe is defined as all components of the STOXX Europe Total Market Index (TMI), which covers 95% of the free float market capitalisation of the stocks traded on the major exchanges of 18 European countries: Austria, Belgium, Denmark, Finland, France, Germany, Greece, Iceland, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom. The EURO STOXX Index is a subindex of the STOXX Europe 600 Index. It covers Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal, and Spain.

Selection List

The STOXX Europe TMI index stocks are ranked by free float market capitalisation to produce the STOXX Europe 600 index selection list. Only the most liquid stock class for each company in the STOXX Europe TMI Index is included.

Stock Selection

STOXX Europe Large 200 Index

Target coverage: Largest 200 companies in the STOXX Europe 600 Index.

- The largest 170 stocks on the selection list are selected as components.
- An additional 30 stocks are selected from the largest remaining current components of the STOXX Europe Large 200 Index that are ranked between 171 and 230.
- If the number of stocks selected is still below 200, then the largest remaining stocks are selected until the component number reaches 200.

STOXX Europe Mid 200 Index

Target coverage: Next-largest 200 companies in the STOXX Europe 600 Index.

- The largest 350 stocks on the selection list are identified. Of these 350 stocks, 200 stocks have already been selected for the STOXX Europe Large 200 Index; the other 150 are selected for the STOXX Europe Mid 200 Index.
- An additional 50 stocks are selected from the largest remaining current components of the STOXX Europe Large 200 and STOXX Europe Mid 200 indices that are ranked between 351 and 450.
- If the number of stocks selected is still below 200, then the largest remaining stocks are selected until the component number reaches 200.

STOXX Europe Small 200 Index

Target coverage: Next-largest 200 companies in the STOXX Europe 600 Index.

- The largest 550 stocks on the selection list are identified. Of these 550 stocks, 400 stocks have already been selected for the STOXX Europe Large 200 and STOXX Europe Mid 200 indices; the other 150 stocks are selected for the STOXX Europe Small 200 Index.
- An additional 50 stocks are selected from the largest remaining current components of the STOXX Europe Large 200, STOXX Europe Mid 200 and STOXX Europe Small 200 indices that are ranked between 551 and 750.
- If the number of stocks selected is still below 200, then the largest remaining stocks are selected until the component number reaches 200.

The STOXX Europe Large 200, STOXX Europe Mid 200 and STOXX Europe Small 200 indices are combined to produce the STOXX Europe 600 Index.

Review Frequency

The index composition is reviewed quarterly in March, June, September and December.

Weighting

The indices are weighted by free float market capitalisation. The free float weights are reviewed quarterly.