

EURO STOXX[®] INDEX

Stated objective

The STOXX Global 1800 derived benchmark indices are designed to provide a broad yet investable representation of the world's developed markets of Europe, North America and Asia/Pacific, represented by the STOXX Europe 600, the STOXX North America 600 and the STOXX Asia/Pacific 600 indices. The STOXX Global 1800 Index is a combination of all three indices. The EURO STOXX Index, a Eurozone subset, is derived from the STOXX Europe 600, as is the STOXX Nordic, a subset covering the Nordic region (Denmark, Finland, Iceland, Norway and Sweden).

Key facts

» Broad and liquid index benchmarks with well-balanced diversification of all regions: Europe, North America and Asia/Pacific are each represented by 600 components

» Broad number of components

» Index composition/design strictly rules based, objective and transparent

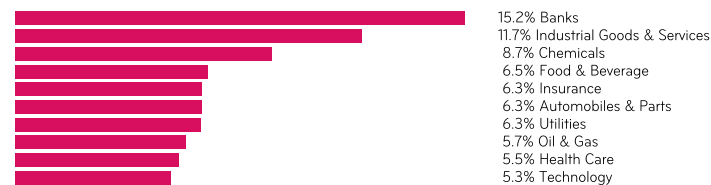
» Serve as benchmarks for the relevant regions/actively managed funds

» Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Index	4,510.1	3,345.2	11.4	4.7	107.0	0.8	3.2	0.0	3.8
EURO STOXX Total Market Index	4,991.0	3,560.9	6.5	1.8	107.0	0.0	3.0	0.0	3.8

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Index	4.7	7.4	8.3	61.3	51.4	77.3	7.9	8.1	16.8	8.4
EURO STOXX Total Market Index	4.7	7.1	8.0	61.4	51.5	76.9	7.6	7.9	16.8	8.4

Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Index	16.4	14.7	14.7	16.6	19.8	4.9	0.5	0.5	1.0	0.4
EURO STOXX Total Market Index	16.1	14.5	14.5	16.4	19.6	4.9	0.5	0.5	1.0	0.4

Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Index	1.0	1.0	1.0	1.0	1.0	0.4	0.4	0.4	0.6	0.5

Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Index	1.0	1.0	1.0	1.0	1.0	1.4	0.7	0.6	0.0	0.1

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on Euribor1m

(EUR, gross return), all data as of Nov. 28, 2014

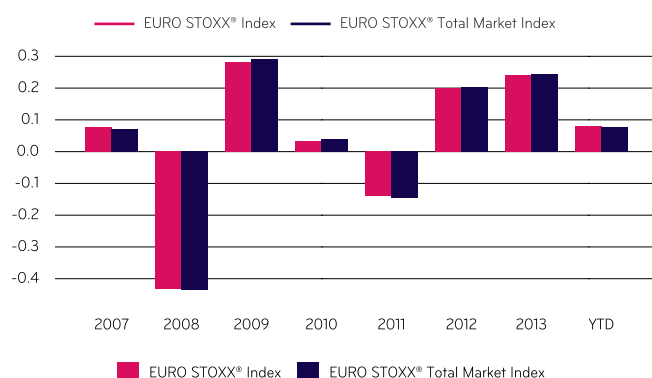
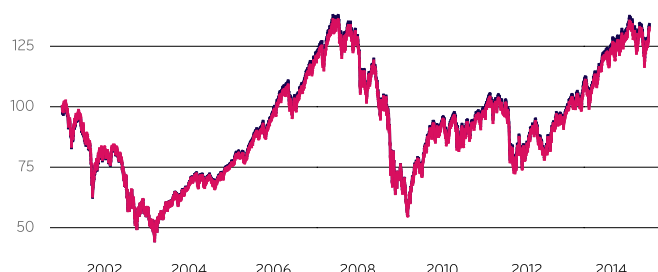
BROAD INDICES

EURO STOXX® INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Index	26.6	16.0	17.2	15.8	1.6	2.5	0.9	4.1
EURO STOXX Total Market Index	60.9	16.1	17.1	15.7	1.5	2.4	0.8	4.2

Performance and annual returns³



Methodology

The STOXX Europe 600 Index comprises the 600 largest stocks measured by free-float market cap from the STOXX Europe Total Market Index (TMI). The STOXX North America 600 comprises the 600 largest stocks from the STOXX North America TMI. The STOXX Asia/Pacific 600 comprises the 600 largest stocks from the STOXX Asia/Pacific TMI.

The EURO STOXX and the STOXX Nordic indices are derived from the STOXX Europe 600 Index. The detailed methodology including the calculation formula can be found in our rulebook:

www.stoxx.com/rulebook

Version and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0102635031	SXXGT	SXXGT Index	.SXXGT
Net Return EUR	EU0009658194	SXXT	SXXT Index	.STOXXER
Price EUR	EU0009658186	SXXE	SXXE Index	.STOXXE
Gross Return USD	CH0117458866	SXXGU	SXXGU Index	.SXXGU
Net Return USD	EU0009659036	SXXU	SXXU Index	.STOXXEDR
Price USD	EU0009659028	SXXK	SXXK Index	.STOXXED

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

Quick facts

Weighting	Free-float market cap
Cap factor	20% for Global, Europe, North America, Asia/Pacific and Eurozone; no cap for Nordic Index
No. of components	600 for the three regional indices; 1,800 for the combined index; variable for Eurozone and Nordic subset
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

³ STOXX data from Dec. 31, 2000 to Nov. 28, 2014

(EUR, gross return), all data as of Nov. 28, 2014

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STOXX is part of Deutsche Boerse and SIX

CUSTOMIZATION

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.

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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.

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Top 10 Components⁴

Company	Supersector	Country	Weight (%)
TOTAL	Retail	FR	3.20
BAYER	Chemicals	DE	2.99
SANOFI	Health Care	FR	2.80
BCO SANTANDER	Banks	ES	2.60
SIEMENS	Industrial Goods & Services	DE	2.36
ANHEUSER-BUSCH INBEV	Food & Beverage	BE	2.17
DAIMLER	Automobiles & Parts	DE	2.02
BASF	Chemicals	DE	2.00
ALLIANZ	Insurance	DE	1.89
BNP PARIBAS	Banks	FR	1.72

⁴ Based on the composition as of Nov. 28, 2014
