STOXX® EUROPE 600 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

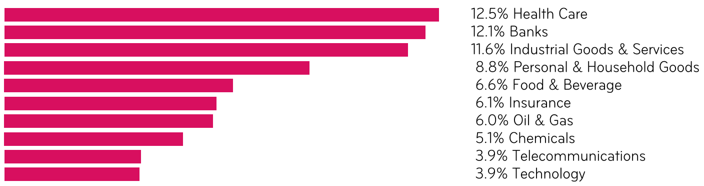
» Serve as benchmarks for the relevant regions/actively managed funds

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

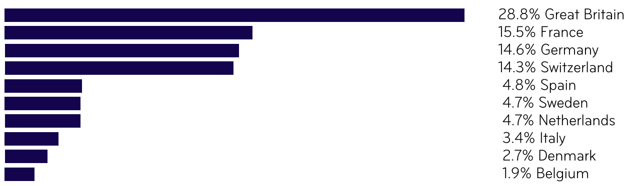
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Index	9,702.2	7,871.2	13.1	5.5	217.1	1.2	2.8	0.0	2.6
STOXX Europe Total Market Index	10,800.0	8,515.2	8.0	2.4	217.1	0.1	2.6	0.0	2.9

Supersector weighting (top 10)



Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Index	3.1	2.7	14.1	18.9	61.6	45.6	17.4	13.7	5.8	9.8
STOXX Europe Total Market Index	2.9	2.7	14.5	19.2	62.6	43.6	16.9	14.0	5.9	10.0
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Europe 600 Index	7.5	8.1	15.9	17.7	16.1	3.7	2.2	0.9	0.3	0.6
STOXX Europe Total Market Index	7.5	8.0	15.8	17.5	15.9	3.6	2.2	0.9	0.3	0.6
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Europe 600 Index	1.0	1.0	1.0	1.0	1.0	0.3	0.3	0.4	0.4	0.4
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Europe 600 Index	1.0	1.0	1.0	1.0	1.0	3.6	1.7	-0.8	-0.1	-0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on Euribor1m

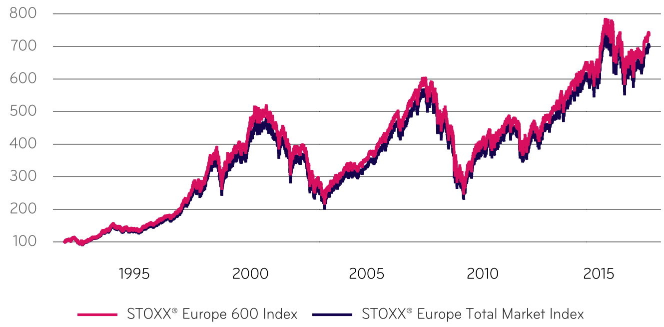
(EUR, net return), all data as of Feb. 28, 2017

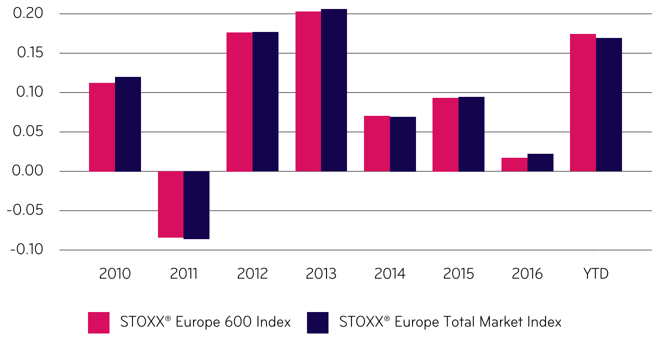
BROAD INDICES
STOXX® EUROPE 600 INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [4]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 Index	24.2	15.2	19.1	15.0	1.8	3.3	1.2	17.0
STOXX Europe Total Market Index	24.2	15.2	18.8	15.1	1.8	3.3	1.1	16.3

Performance and annual returns[3]





Methodology

The Global 1800 Index is a combination of the 600 largest stocks measured by free-float market cap of the following regions: Europe, the Americas, Asia/Pacific. 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 STOXX Nordic indices are derived from the STOXX Europe 600 Index. The detailed methodology including the calculation formula can be found in our rulebook : http://www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	AUD	CH0271081603	SXXAGU		.SXXAGU
Net Return	AUD	CH0271081629	SXXAU		.SXXCGD
Price	AUD	CH0271081645	SXXAA		.SXXAU
Gross Return	CAD	CH0148120766	SXXGDA	SXXGDA INDEX	.SXXGDA
Net Return	CAD	CH0148120758	SXXDA	SXXDA INDEX	.SXXDA
Price	CAD	CH0148120741	SXXCA	SXXCA INDEX	.SXXCA
Gross Return	CHF	CH0271081611	SXXCGD		.SXXCHD
Net Return	CHF	CH0271081637	SXXCHD		.SXXAA
Price	CHF	CH0271081652	SXXCHC		.SXXCHC
Gross Return	EUR	CH0102635015	SXXGR	SXXGR INDEX	.SXXGR

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.)

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

[3] STOXX data from Dec. 31, 1991 to Feb. 28, 2017
[4] Net dividend yield is calculated as net return index return minus price index return

(EUR, net return), all data as of Feb. 28, 2017

CONTACT DETAILS

STOXX customer support
P +41 43 430 7272
customersupport@stoxx.com
www.stoxx.com

Zurich/headquarters:
P +41 43 430 7160

BROAD INDICES

STOXX® EUROPE 600 INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NESTLE	Food & Beverage	CH	2.76
NOVARTIS	Health Care	CH	2.46
ROCHE HLDG P	Health Care	CH	2.05
HSBC	Banks	GB	1.93
TOTAL	Oil & Gas	FR	1.51
BRITISH AMERICAN TOBACCO	Personal & Household Goods	GB	1.41
ROYAL DUTCH SHELL A	Oil & Gas	GB	1.35
SIEMENS	Industrial Goods & Services	DE	1.33
BP	Oil & Gas	GB	1.28
SANOFI	Health Care	FR	1.21

[5] Based on the composition as of Feb. 28, 2017