

# STOXX® EUROPE 600 INDEX

## Index description

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

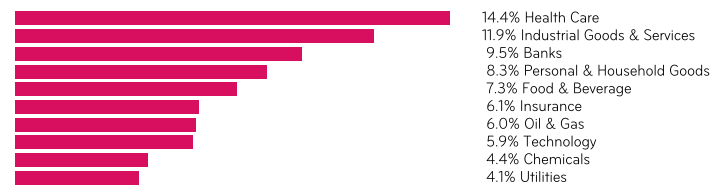
» Serve as benchmarks for the relevant regions/actively managed funds

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

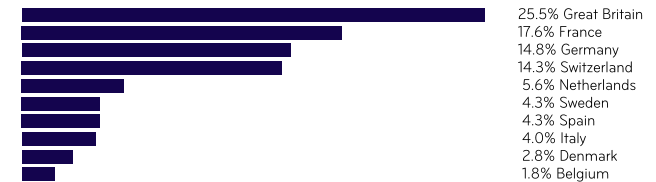
## Descriptive statistics

| 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          | 11,020.3             | 8,785.8    | 14.6                 | 6.5    | 280.7   | 1.7      | 3.2                  | 0.0      | 2.3            |
| STOXX Europe Total Market Index | 12,553.4             | 9,675.4    | 6.7                  | 1.7    | 280.7   | 0.0      | 2.9                  | 0.0      | 3.4            |

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

| Index returns                   | Return (%)                |      |      |      |      | Annualized return (%)                |     |      |     |      |
|---------------------------------|---------------------------|------|------|------|------|--------------------------------------|-----|------|-----|------|
|                                 | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                           | YTD | 1Y   | 3Y  | 5Y   |
| STOXX Europe 600 Index          | 2.8                       | 24.9 | 18.1 | 32.0 | 38.9 | N/A                                  | N/A | 18.5 | 9.8 | 6.9  |
| STOXX Europe Total Market Index | 3.0                       | 24.5 | 17.7 | 31.8 | 39.7 | N/A                                  | N/A | 18.1 | 9.8 | 7.0  |
| Index volatility and risk       | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |     |      |     |      |
| STOXX Europe 600 Index          | 7.2                       | 11.4 | 12.5 | 11.0 | 15.4 | N/A                                  | N/A | 1.4  | 0.9 | 0.4  |
| STOXX Europe Total Market Index | 7.1                       | 11.3 | 12.4 | 10.9 | 15.3 | N/A                                  | N/A | N/A  | 0.9 | 0.5  |
| Index to benchmark              | Correlation               |      |      |      |      | Tracking error (%)                   |     |      |     |      |
| STOXX Europe 600 Index          | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | 0.3                                  | 0.4 | 0.4  | 0.3 | 0.4  |
| Index to benchmark              | Beta                      |      |      |      |      | Annualized information ratio         |     |      |     |      |
| STOXX Europe 600 Index          | 1.0                       | 1.0  | 1.0  | 1.0  | 1.0  | -5.4                                 | 1.0 | 1.0  | 0.1 | -0.3 |

<sup>1</sup> For information on data calculation, please refer to STOXX [calculation reference guide](#).

<sup>2</sup> Based on Euribor1m

(EUR, gross return), all data as of Nov. 29, 2019

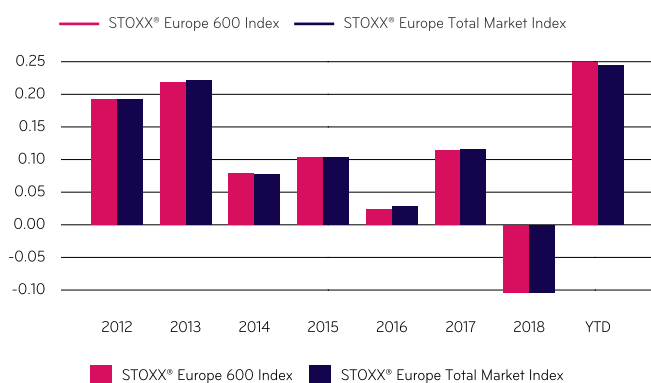
## BROAD INDICES

# STOXX® EUROPE 600 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        |
| STOXX Europe 600 Index          | 18.8                          | 15.1      | 17.0                          | 14.9      | 1.8        | 4.2                | 1.2         | 10.1            |
| STOXX Europe Total Market Index | 19.0                          | 15.0      | 16.8                          | 14.8      | 1.7        | 4.1                | 1.1         | 8.7             |

### Performance and annual returns<sup>3</sup>



### 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 |
| Gross Return AUD | CH0271081603 | SXXAGU |              | .SXXAGU |
| Net Return AUD   | CH0271081629 | SXXAU  |              | .SXXCGD |
| Net Return AUD   | CH0271081629 | SXXAU  |              | .SXXCGD |
| Price AUD        | CH0271081645 | SXXAA  |              | .SXXAU  |
| Price AUD        | CH0271081645 | SXXAA  |              | .SXXAU  |
| Gross Return CAD | CH0148120766 | SXXGDA | SXXGDA INDEX | .SXXGDA |
| Gross Return CAD | CH0148120766 | SXXGDA | SXXGDA INDEX | .SXXGDA |
| Net Return CAD   | CH0148120758 | SXXDA  | SXXDA INDEX  | .SXXDA  |
| Net Return CAD   | CH0148120758 | SXXDA  | SXXDA INDEX  | .SXXDA  |

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

<sup>3</sup> STOXX data from Jan. 03, 2002 to Nov. 29, 2019

<sup>4</sup> gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Nov. 29, 2019

### CONTACT DETAILS

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#### STOXX is part of Deutsche Boerse Group

#### 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.

**BROAD INDICES****STOXX® EUROPE 600 INDEX****Top 10 Components<sup>5</sup>**

| <b>Company</b>      | <b>Supersector</b>         | <b>Country</b> | <b>Weight (%)</b> |
|---------------------|----------------------------|----------------|-------------------|
| NESTLE              | Food & Beverage            | CH             | 3.19              |
| NOVARTIS            | Health Care                | CH             | 2.28              |
| ROCHE HLDG P        | Health Care                | CH             | 2.24              |
| HSBC                | Banks                      | GB             | 1.58              |
| SAP                 | Technology                 | DE             | 1.53              |
| TOTAL               | Oil & Gas                  | FR             | 1.45              |
| BP                  | Oil & Gas                  | GB             | 1.31              |
| ASTRAZENECA         | Health Care                | GB             | 1.31              |
| ROYAL DUTCH SHELL A | Oil & Gas                  | GB             | 1.27              |
| LVMH MOET HENNESSY  | Personal & Household Goods | FR             | 1.24              |

<sup>5</sup> Based on the composition as of Nov. 29, 2019

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