

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

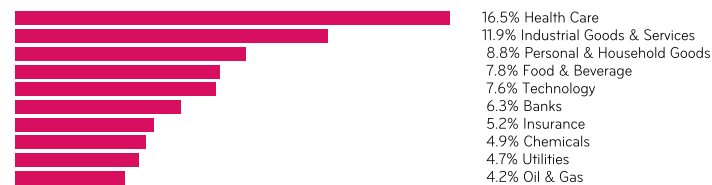
» Serve as benchmarks for the relevant regions/actively managed funds

» 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	9,704.4	7,745.3	12.9	5.6	299.1	1.0	3.9	0.0	N/A
STOXX Europe Total Market Index	10,998.0	8,458.3	5.9	1.4	299.1	0.0	3.5	0.0	N/A

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
STOXX Europe 600 Index	-0.9	-12.6	-5.0	3.9	6.0	N/A	N/A	-5.1	1.3	1.2
STOXX Europe Total Market Index	-0.8	-13.2	-5.6	3.1	6.0	N/A	N/A	-5.6	1.1	1.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 Index	16.6	33.8	27.1	18.2	18.3	N/A	N/A	-0.2	0.1	0.1
STOXX Europe Total Market Index	16.3	33.8	27.1	18.1	18.2	N/A	N/A	-0.2	0.1	0.1
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Index	1.0	1.0	1.0	1.0	1.0	0.5	0.8	0.7	0.5	0.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Index	1.0	1.0	1.0	1.0	1.0	-2.4	1.6	0.9	0.5	0.0

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

² Based on Euribor1m

(EUR, gross return), all data as of Jul. 31, 2020

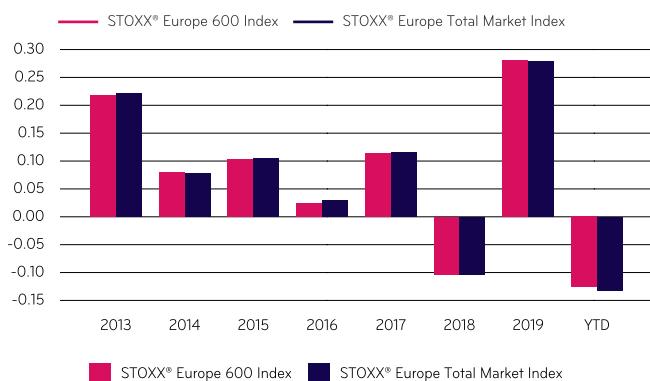
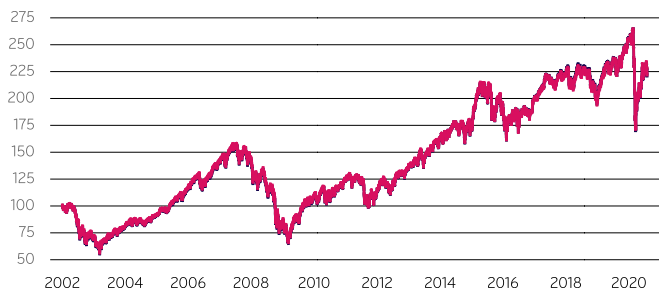
BROAD INDICES

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	33.4	21.4	18.7	18.9	1.5	2.6	1.0	7.4
STOXX Europe Total Market Index	33.4	21.9	18.3	18.8	1.5	2.6	0.9	6.9

Performance and annual returns³



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		.SXXAU
Net Return AUD	CH0271081629	SXXAU		.SXXAU
Price AUD	CH0271081645	SXXAA		.SXXAA
Price AUD	CH0271081645	SXXAA		.SXXAA
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

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 Jan. 03, 2002 to Jul. 31, 2020

⁴ gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Jul. 31, 2020

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 Components⁵**

Company	Supersector	Country	Weight (%)
NESTLE	Food & Beverage	CH	3.86
ROCHE HLDG P	Health Care	CH	2.67
NOVARTIS	Health Care	CH	2.23
SAP	Technology	DE	1.89
ASML HLDG	Technology	NL	1.65
ASTRAZENECA	Health Care	GB	1.60
LINDE	Chemicals	DE	1.47
SANOFI	Health Care	FR	1.30
LVMH MOET HENNESSY	Personal & Household Goods	FR	1.26
NOVO NORDISK B	Health Care	DK	1.22

⁵ Based on the composition as of Jul. 31, 2020
