

EURO STOXX® 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).

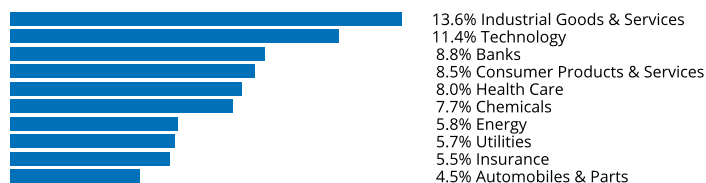
Key facts

- » 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

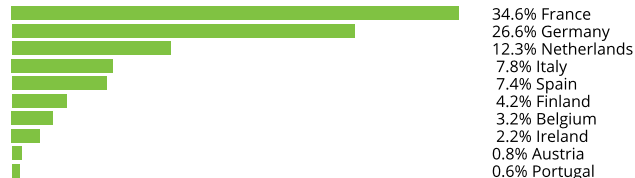
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Index	6,251.7	4,505.1	15.8	6.7	194.3	1.6	4.3	0.0	2.6
EURO STOXX Total Market Index	7,100.6	4,854.2	6.0	1.0	194.3	0.0	4.0	0.0	2.5

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	8.0	-15.4	-14.0	9.6	14.3	N/A	N/A	-14.1	3.1	2.7
EURO STOXX Total Market Index	7.9	-15.7	-14.4	9.1	13.3	N/A	N/A	-14.5	3.0	2.6
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	19.8	23.4	22.5	23.0	19.6	N/A	N/A	-0.7	0.1	0.2
EURO STOXX Total Market Index	19.6	23.2	22.2	22.7	19.4	N/A	N/A	-0.7	0.1	0.2
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	0.5	0.5	0.5	0.5	0.4
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	2.1	0.9	1.1	0.4	0.5

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

² Based on EURIBOR1M

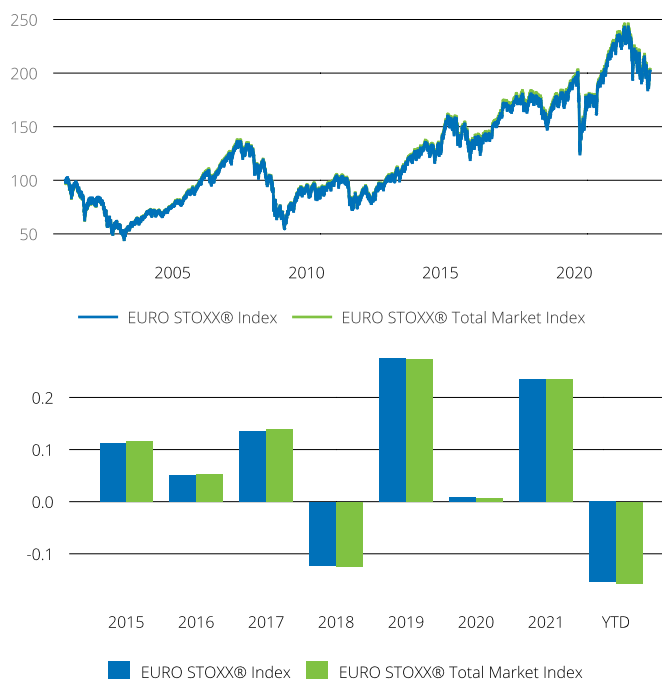
(EUR, gross return), all data as of Oct. 31, 2022

BROAD INDICES

EURO STOXX® INDEX

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Index	12.5	11.2	11.2	10.8	1.5	2.6	1.1	18.6
EURO STOXX Total Market Index	12.8	11.2	10.9	10.7	1.4	2.6	1.0	18.9

Performance and annual returns⁴

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	CH0271081306	SXEAGU		.SXEAGU
Gross Return AUD	CH0271081306	SXEAGU		.SXEAGU
Net Return AUD	CH0271081355	SXEAU		.SXEAU
Net Return AUD	CH0271081355	SXEAU		.SXEAU
Price AUD	CH0271081405	SXEAA		.SXEAA
Price AUD	CH0271081405	SXEAA		.SXEAA
Gross Return CAD	CH0271081314	SXECGU		.SXECGU
Gross Return CAD	CH0271081314	SXECGU		.SXECGU
Net Return CAD	CH0271081363	SXECU		.SXECU
Net Return CAD	CH0271081363	SXECU		.SXECU

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. of components	600 for the three regional indices; 1,800 for the combined index;
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.

CONTACT DETAILS

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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.

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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 31, 2000 to Oct. 31, 2022

(EUR, gross return), all data as of Oct. 31, 2022

EURO STOXX® INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	4.31
LVMH MOET HENNESSY	Consumer Products & Services	France	3.70
LINDE	Chemicals	Germany	3.34
TOTALENERGIES	Energy	France	3.20
SAP	Technology	Germany	2.35
SANOFI	Health Care	France	2.23
SIEMENS	Industrial Goods & Services	Germany	1.83
L'OREAL	Consumer Products & Services	France	1.72
ALLIANZ	Insurance	Germany	1.65
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	1.63

⁵ Based on the composition as of Oct. 31, 2022