

STOXX EUROPE 600

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).

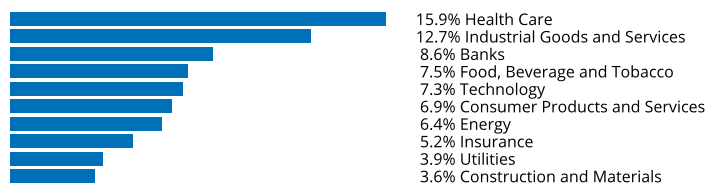
Key facts

- » 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

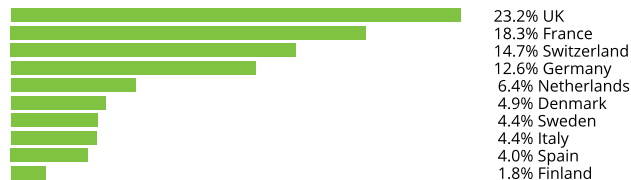
Descriptive statistics

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	12,480.4	9,796.0	16.3	5.9	296.4	1.5	3.0	0.0	3.4
STOXX Europe Total Market	14,102.3	10,621.3	5.6	0.8	296.4	0.0	2.8	0.0	2.8

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
STOXX Europe 600	-2.8	7.8	10.4	25.0	19.9	N/A	N/A	10.5	7.8	3.7
STOXX Europe Total Market	-2.9	11.5	9.7	24.5	18.3	N/A	N/A	9.8	7.6	3.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.5	0.4	0.2
STOXX Europe Total Market	N/A	N/A	14.1	15.6	18.0	N/A	N/A	0.4	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600	1.0	1.0	1.0	1.0	1.0	0.4	0.5	0.5	0.5	0.5
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600	1.0	1.0	1.0	1.0	1.0	2.1	1.2	1.2	0.3	0.5

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

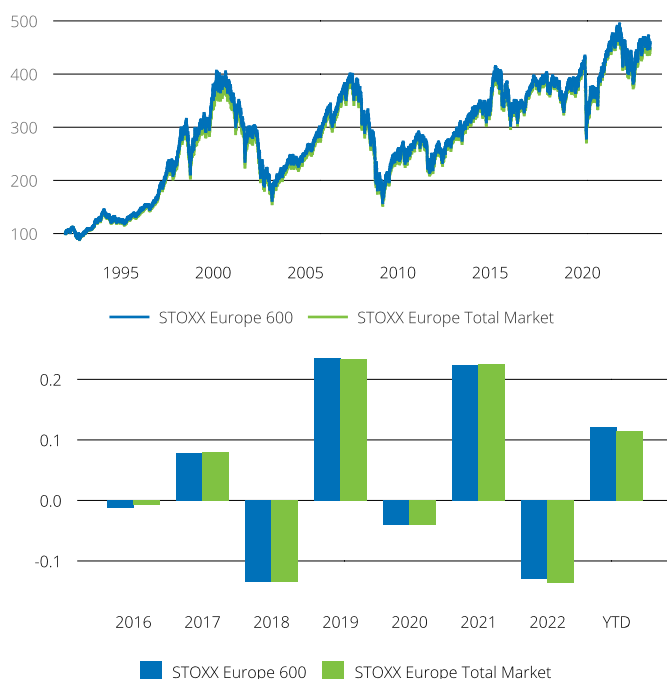
(EUR, price), all data as of Aug. 31, 2023

BENCHMARK INDICES

STOXX EUROPE 600

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
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.0	1.2	11.3
STOXX Europe Total Market	14.9	12.4	12.2	12.1	1.8	3.0	1.1	10.1

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
Price EUR	EU0009658202	SXXP	SXXP INDEX	.STOXX
Net Return EUR	EU0009658210	SXXR	SXXR INDEX	.STOXR
Price USD	EU0009659044	SXXL	SXXL INDEX	.STOXXD
Net Return USD	EU0009659051	SXXV	SXXV INDEX	.STOXXDR
Gross Return EUR	CH0102635015	SXXGR	SXXGR INDEX	.SXXGR
Price CAD	CH0148120741	SXXCA		.SXXCA
Price GBP	CH0148120683	SXXGB	SXXGB INDEX	.SXXGB
Price JPY	CH0148120717	SXXJP	SXXJP INDEX	.SXXJP
Gross Return CAD	CH0148120766	SXXGDA	SXXGDA INDEX	.SXXGDA
Gross Return GBP	CH0148120709	SXXGHB	SXXGHB INDEX	.SXXGHB
Gross Return JPY	CH0148120733	SXXGLP	SXXGLP INDEX	.SXXGLP
Gross Return USD	CH0148120675	SXXGV	SXXGV INDEX	.SXXGV
Net Return CAD	CH0148120758	SXXDA	SXXDA INDEX	.SXXDA
Net Return GBP	CH0148120691	SXXHB	SXXHB INDEX	.SXXHB
Net Return JPY	CH0148120725	SXXLP	SXXLP INDEX	.SXXLP
Gross Return AUD	CH0271081603	SXXAGU		.SXXAGU
Net Return AUD	CH0271081629	SXXAU		.SXXAU
Price AUD	CH0271081645	SXXAA		.SXXAA
Gross Return CHF	CH0271081611	SXXCGD		.SXXCGD
Net Return CHF	CH0271081637	SXXCHD		.SXXCHD
Price CHF	CH0271081652	SXXCHC		.SXXCHC

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.)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	-
History	-
Inception date	-

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

CONTACT DETAILS

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BACKTESTED PERFORMANCE
BENCHMARK INDICES

Backtested performance information is provided for information purposes only. It is not intended to be used as a basis for investment decisions. The data is 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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 31, 1991 to Aug. 31, 2023

(EUR, price), all data as of Aug. 31, 2023

STOXX EUROPE 600

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage and Tobacco	Switzerland	3.03
NOVO NORDISK B	Health Care	Denmark	2.83
ASML HLDG	Technology	Netherlands	2.50
LVMH MOET HENNESSY	Consumer Products and Services	France	2.07
SHELL	Energy	UK	1.99
NOVARTIS	Health Care	Switzerland	1.98
ASTRAZENECA	Health Care	UK	1.97
ROCHE HLDG P	Health Care	Switzerland	1.95
TOTALENERGIES	Energy	France	1.48
SAP	Technology	Germany	1.43

⁵ Based on the composition as of Aug. 31, 2023