

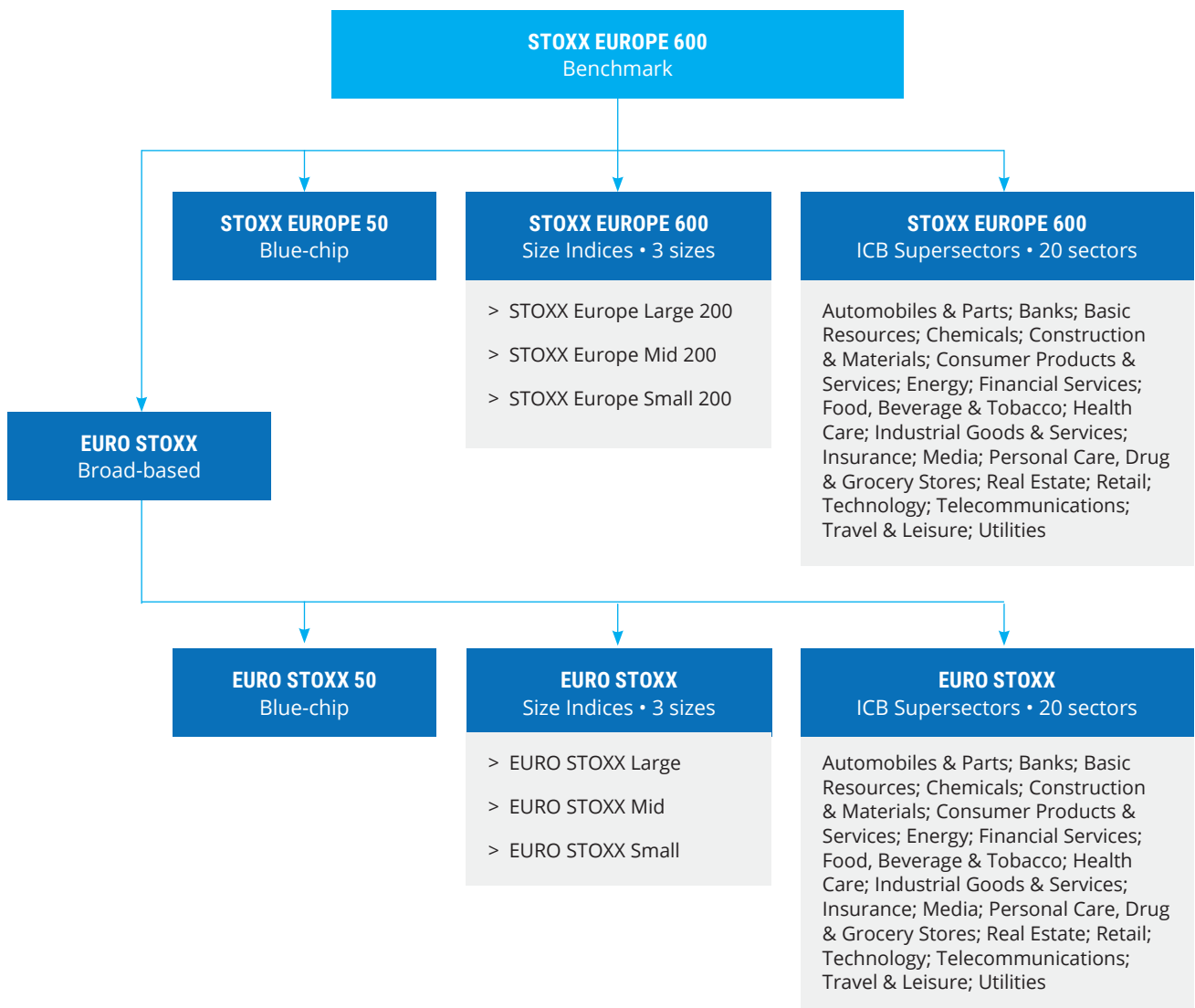
STOXX® EUROPE 600

A broad yet highly tradable access to Europe’s developed markets, with a fixed number of 600 components







The STOXX Europe 600 Index has become a household name and a widely followed gauge. Its comprehensive coverage offers diversified country and industry allocation to Europe’s developed economies, replicating almost 90% of the underlying investable market.

The index is derived from the STOXX Europe Total Market Index (TMI) and is a subset of the STOXX® Global 1800 Index. With a fixed number of 600 components, the STOXX Europe 600 Index represents large-, mid- and small cap companies across 17 countries in Europe.

STOXX Europe Index Family



Key Benefits

 EFFICIENT REPRESENTATION	Benefit from a good trade-off between market coverage and tradability
 DIVERSIFICATION	Achieve same country and industry allocation to underlying market, resulting in an effective and diversified benchmark
 SIZE PREMIA	Cover mid- and small-cap securities and capture their historical premium returns
 EXPLICIT COVERAGE	Select from region, size and industry sub-indices while keeping the benchmark's methodology and standards
 SUSTAINABILITY	Adopt responsible strategies with the STOXX® Europe 600 ESG-X Index and with versions of the benchmark that follow the EU Climate Benchmark requirements
 AVAILABLE DERIVATIVES	Improve portfolio management, hedging and trading costs with futures and options on the STOXX Europe 600, its sectors and the ESG-X version

Risk and Return Characteristics



1. Source: Qontigo, daily data
2. EONIA used as a proxy for riskless returns
3. Qontigo Data Mar 19, 2012 – Dec 30, 2020

STOXX Europe 600 (EUR GR)

Performance overall (annualized)	8.18%
Performance (1Y)	-1.28%
Performance (3Y) (annualized)	4.29%
Performance (5Y) (annualized)	5.17%
Volatility overall (annualized)	16.79%
Volatility (1Y) (annualized)	28.09%
Volatility (3Y) (annualized)	19.04%
Volatility (5Y) (annualized)	17.63%
Sharpe ratio (overall)	0.56
Sharpe ratio (5Y)	0.40
Dividend yield (overall)	4.83%
Maximum drawdown	35.34%
Constituents	600

Discover sustainable versions of this index:

STOXX® Europe 600 ESG-X

STOXX® Europe 600
Climate Transition
Benchmark

STOXX® Europe 600
Paris-Aligned
Benchmark

To learn more about Qontigo, please contact us, or visit qontigo.com



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