

STOXX® GLOBAL MAX TRADED 200 INDEX

Index description

The STOXX Global Max Traded 200 Index provides a blue-chip representation of the largest, most liquid and most frequently traded companies in the STOXX Global Total Market Index (TMI).

Key facts

» Selects the largest companies in terms of free-float market cap. At the same time, guarantees high liquidity, and diversification in terms of country and sector allocation

» The average turnover cost to rebalance the index is two to five basis points annually

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 Global Max Traded 200 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	4.6
STOXX Global 200 Index	19,635.4	18,143.6	90.7	67.6	821.9	3.0	4.5	0.0	6.9

Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global Max Traded 200 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Global 200 Index	4.3	3.3	7.8	20.0	75.5	N/A	N/A	7.9	6.3	12.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global Max Traded 200 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Global 200 Index	8.7	14.5	11.7	14.9	13.7	N/A	N/A	0.6	0.4	0.8
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global Max Traded 200 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX Global Max Traded 200 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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

² Based on EURIBOR1M

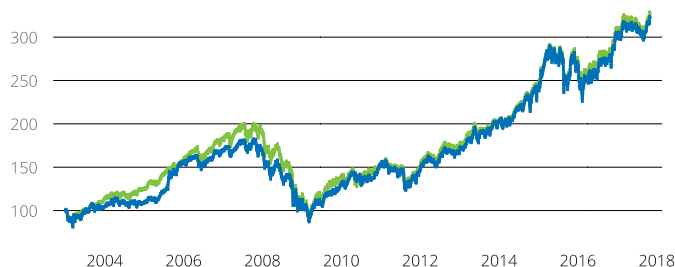
(EUR, gross return), all data as of May 31, 2018

BLUE-CHIP INDICES

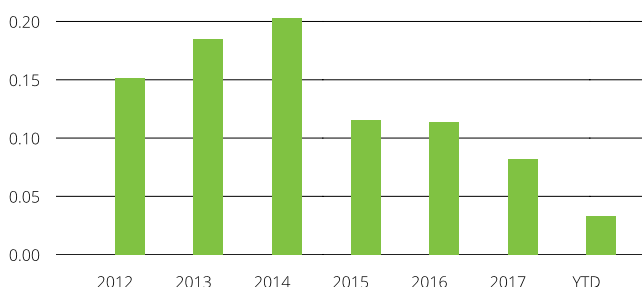
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Fundamentals (for last 12 months)

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 Global Max Traded 200 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
STOXX Global 200 Index	19.1	15.5	18.4	15.5	0.1	2.7	2.0	18.1

Performance and annual returns⁴

— STOXX® Global Max Traded 200 Index — STOXX® Global 200 Index



■ STOXX® Global Max Traded 200 Index ■ STOXX® Global 200 Index

Methodology

From the STOXX Global TMI, stocks with free-float market cap of more than 5 billion euros and three-month average daily trading volumes (3-month ADTV) exceeding 25 million euros are eligible. The STOXX Global TMI is divided into three major global time zones (TZ): a) TZ 1 is for all countries in GMT-1 to +4 (Europe); b) TZ 2 contains countries in GMT+5 to +12 (Americas) and c) TZ 3 countries fall into GMT-2 to -11 (Asia/Pacific). From each of the three time zones, the 50 most liquid companies in terms of 3-month ADTV are chosen for the index. The detailed methodology including the calculation formula can be found in our rulebook:

www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0186286677	SXTRDGGR	SXTRDGGR INDEX	.SXTRDGGR
Net Return EUR	CH0186286651	SXTRDGR	SXTRDGR INDEX	.SXTRDGR
Price EUR	CH0186286628	SXTRDGP	SXTRDGP INDEX	.SXTRDGP
Gross Return USD	CH0186286768	SXTRDGGV	SXTRDGGV INDEX	.SXTRDGGV
Net Return USD	CH0186286743	SXTRDGV	SXTRDGV INDEX	.SXTRDGV
Price USD	CH0186286693	SXTRDGL	SXTRDGL INDEX	.SXTRDGL

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap
Cap factor	10%
No. of components	200
Review frequency	Annually (September)
Calculation/distribution	Price (EUR/USD), net return (EUR/USD), gross return (EUR/USD);
Calculation hours	Realtime: 00:00 am - 10:15 pm CET
Base value/base date	1,000 as of Jan. 31, 2011
History	Available daily back to Jan. 31, 2003
Inception date	Sep. 4, 2012

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.

⁴ STOXX data from Jan. 02, 2003 to Oct. 31, 2017

(EUR, gross return), all data as of May 31, 2018

