

STOXX® EUROPE 600 OPTIMISED CONSUMER PRODUCTS AND SERVICES INDEX

Index description

The STOXX Europe 600 Optimised Supersector Indices are derived from the STOXX Europe 600 Index, which comprises 600 of the largest European stocks by free-float market cap. Index components are selected by equity turnover value (three-month average daily turnover value - 3-month ADTV) and availability to borrow (based on the average data over seven trading days, as provided by data explorers in EUR). The EURO STOXX Optimised Banks is derived from the STOXX Europe 600 Optimised Banks Index and covers Eurozone companies.

Key facts

»Indices which use liquidity and stock borrowing as explicit factors in constituent selection to ensure tradability for long and short positions. Filters based on liquidity and availability to borrow are applied at the supersector level.

»A sector-dependent liquidity factor reduces the weighting of those components whose average daily turnover, as a fraction of the free-float market cap, is above the supersector average. This liquidity weighting methodology enhances the tradability of each index while retaining the free-float market cap weighting across the larger, more liquid stocks.

»Single stock weighting caps produce hedging tools that reduce idiosyncratic single-stock exposures, decrease volatility and improve diversification. These percentage weighting caps are defined based on the number of index components to ensure relevance across a heterogeneous group of supersectors.

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 Optimised Consumer Products and Services Index | 944.9 | 566.4 | 21.8 | 8.3 | 85.0 | 2.9 | 15.0 | 0.5 | 12.1 |
| STOXX Europe 600 Index | 11,871.7 | 9,310.9 | 15.5 | 5.8 | 298.4 | 1.6 | 3.2 | 0.0 | 3.0 |

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 Optimised Consumer Products and Services Index | -5.3 | -22.7 | -22.7 | 3.4 | 29.4 | N/A | N/A | -22.9 | 1.1 | 5.4 |
| STOXX Europe 600 Index | -3.4 | -12.9 | -12.9 | 2.2 | 9.2 | N/A | N/A | -13.0 | 0.7 | 1.8 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe 600 Optimised Consumer Products and Services Index | 24.4 | 30.1 | 30.1 | 26.7 | 23.0 | N/A | N/A | -0.9 | 0.1 | 0.2 |
| STOXX Europe 600 Index | 15.8 | 19.2 | 19.2 | 20.9 | 17.9 | N/A | N/A | -0.7 | 0.0 | 0.1 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe 600 Optimised Consumer Products and Services Index | 0.9 | 0.9 | 0.9 | 0.9 | 0.9 | 10.3 | 16.2 | 16.2 | 12.4 | 11.0 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe 600 Optimised Consumer Products and Services Index | 1.3 | 1.4 | 1.4 | 1.1 | 1.1 | -2.2 | -0.7 | -0.7 | 0.1 | 0.4 |

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

² Based on EURIBOR1M

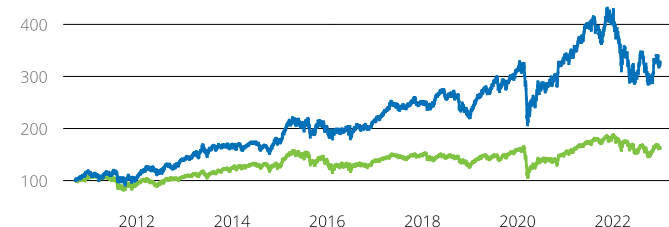
(EUR, price), all data as of Dec. 30, 2022

OPTIMISED INDICES

STOXX® EUROPE 600 OPTIMISED CONSUMER PRODUCTS AND

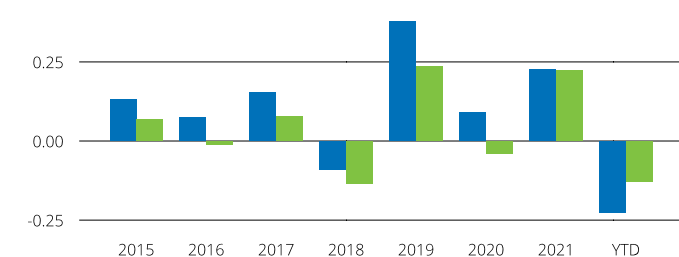
Fundamentals (for last 12 months)

| 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 Optimised Consumer Products and Services Index | 29.1 | 24.5 | 24.9 | 22.1 | 4.3 | 1.3 | 2.8 | 32.4 |
| STOXX Europe 600 Index | 13.2 | 12.3 | 11.8 | 11.8 | 1.8 | 2.3 | 1.3 | 11.5 |

Performance and annual returns⁴

— STOXX® Europe 600 Optimised Consumer Products and Services Index

— STOXX® Europe 600 Index



■ STOXX® Europe 600 Optimised Consumer Products and Services Index

■ STOXX® Europe 600 Index

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|---------------|-----------|
| Gross Return EUR | CH0462353449 | S600OCGR | | .S600OCGR |
| Net Return EUR | CH0462353423 | S600OCR | S600OCR INDEX | .S600OCR |
| Price EUR | CH0462353407 | S600OCP | S600OCP INDEX | .S600OCP |
| Gross Return USD | CH0462353456 | S600OCGV | | .S600OCGV |
| Net Return USD | CH0462353431 | S600OCV | S600OCV INDEX | .S600OCV |
| Price USD | CH0462353415 | S600OCL | S600OCL INDEX | .S600OCL |

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

Methodology

All STOXX Europe 600 stocks, excluding stocks from Greece and Iceland, are eligible. Equity turnover and the availability of funds to borrow are calculated for each eligible company:

Equity turnover: 3-month ADTV in EUR.

Availability of funds to borrow: based on averaged data over seven trading days, as provided by Data Explorers in EUR. The 30 least liquid and the 30 hardest to borrow stocks are deleted, starting with the smallest, considering the following conditions:

At least 10 stocks must remain in the relevant supersector

The combined free-float market cap of the excluded stocks from a particular supersector must not exceed 20%.

The detailed methodology, including calculation formula and full requirements, can be found in our rulebook: www.stoxx.com.

Quick facts

| | |
|--------------------------|---|
| Weighting | Free-float market cap, subject to liquidity factor (ADTV) and cap |
| Cap factor | Cap factor of 10%, 15% or 20% depending on the number of |
| No. of components | Variable |
| Review frequency | Quarterly |
| Calculation/distribution | realtime 15 sec |
| Calculation hours | Realtime: 9:00 am - 6:00 pm CET |
| Base value/base date | 1000 as of Jun. 18, 2010 |
| History | Jun. 18, 2010 |
| Inception date | Sep. 21, 2020 |

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

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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 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 Sep. 17, 2010 to Dec. 30, 2022

OPTIMISED INDICES

STOXX® EUROPE 600 OPTIMISED CONSUMER PRODUCTS AND SERVICES INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------|------------------------------|----------------|-------------------|
| CIE FINANCIERE RICHEMONT | Consumer Products & Services | Switzerland | 15.00 |
| LVMH MOET HENNESSY | Consumer Products & Services | France | 14.71 |
| L'OREAL | Consumer Products & Services | France | 14.62 |
| HERMES INTERNATIONAL | Consumer Products & Services | France | 12.75 |
| Kering | Consumer Products & Services | France | 8.65 |
| ADIDAS | Consumer Products & Services | Germany | 5.25 |
| COMPASS GRP | Consumer Products & Services | Great Britain | 4.90 |
| HENKEL PREF | Consumer Products & Services | Germany | 2.68 |
| MONCLER | Consumer Products & Services | Italy | 2.58 |
| BURBERRY | Consumer Products & Services | Great Britain | 2.24 |

⁵ Based on the composition as of Dec. 30, 2022