

STOXX® EUROPE 600 EX UK PERSONAL CARE DRUG AND GROCERY STORES INDEX

Index description

STOXX calculates several ex region, ex country and ex sector indices. This means that from the main index a specific region, country or sector is excluded. The sector classification is based on ICB Classification (www.icbenchmark.com.) Some examples:

- a) Blue-chip ex sector: the EURO STOXX 50 ex Financial Index excludes all companies assigned to the ICB code 30
- b) Benchmark ex region: the STOXX Global 1800 ex Europe Index excludes all companies from Europe
- c) Benchmark ex country: the STOXX Europe 600 ex UK Index excludes companies from the United Kingdom
- d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 3010

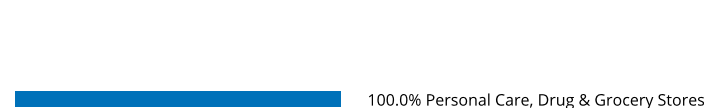
Key facts

- »Transparent and rules-based methodology
- »Buffer rule aims to reduce turnover
- »Weighted by free-float market cap

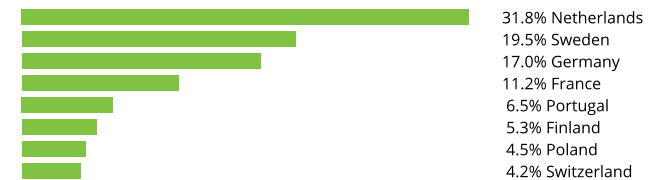
Descriptive statistics

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 ex UK Personal Care Drug and Grocery Stores Index	136.3	97.4	9.7	5.7	31.0	2.4	31.8	2.5	4.9
STOXX Europe 600 Index	12,844.1	9,998.9	16.7	5.9	320.5	1.0	3.2	0.0	3.4

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 ex UK Personal Care Drug and Grocery Stores Index	2.4	13.0	4.9	20.7	25.9	N/A	N/A	4.9	6.5	4.8
STOXX Europe 600 Index	1.9	9.8	3.6	37.2	21.1	N/A	N/A	3.7	11.2	4.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 ex UK Personal Care Drug and Grocery Stores Index	10.0	13.6	15.2	15.7	15.7	N/A	N/A	0.2	0.4	0.3
STOXX Europe 600 Index	6.3	13.1	16.3	16.7	17.9	N/A	N/A	0.2	0.6	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 ex UK Personal Care Drug and Grocery Stores Index	-0.1	0.5	0.6	0.6	0.6	11.0	12.7	13.3	14.5	14.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 ex UK Personal Care Drug and Grocery Stores Index	-0.2	0.6	0.6	0.6	0.6	0.6	0.6	0.0	-0.4	-0.0

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

² Based on EURIBOR1M

(EUR, price), all data as of Apr. 28, 2023

SUPERSECTOR INDICES

STOXX® EUROPE 600 EX UK PERSONAL CARE DRUG AND

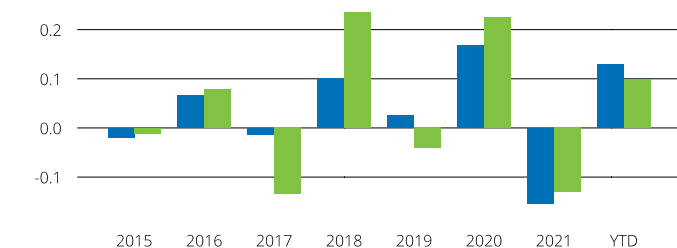
Fundamentals (for last 12 months)

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 ex UK Personal Care Drug and Grocery Stores Index	16.0	15.8	16.0	15.8	2.5	2.2	0.5	3.9
STOXX Europe 600 Index	15.7	13.3	14.0	13.0	1.9	2.7	1.2	1.6

Performance and annual returns⁴

— STOXX® Europe 600 ex UK Personal Care Drug and Grocery Stores Index

— STOXX® Europe 600 Index



■ STOXX® Europe 600 ex UK Personal Care Drug and Grocery Stores Index

■ STOXX® Europe 600 Index

Methodology

A specific region, country or sector is excluded from the relevant main 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 EUR	CH0462356764	S600XPGR		.S600XPGR
Net Return EUR	CH0462356780	S600XPR	S600XPR INDEX	.S600XPR
Price EUR	CH0462356772	S600XPP	S600XPP INDEX	.S600XPP
Gross Return USD	CH0462356798	S600XPGV		.S600XPGV
Net Return USD	CH0462356814	S600XPV	S600XPV INDEX	.S600XPV
Price USD	CH0462356806	S600XPL	S600XPL INDEX	.S600XPL

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

Quick facts

Weighting	Free-float market cap
Cap factor	None except for the STOXX Europe 600 Supersectors, EURO STOXX
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	100 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 Apr. 28, 2023

SUPERSECTOR INDICES

STOXX® EUROPE 600 EX UK PERSONAL CARE DRUG AND GROCERY STORES INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	31.85
Essity B	Personal Care, Drug & Grocery Stores	Sweden	16.98
BEIERSDORF	Personal Care, Drug & Grocery Stores	Germany	12.72
CARREFOUR	Personal Care, Drug & Grocery Stores	France	11.18
JERONIMO MARTINS	Personal Care, Drug & Grocery Stores	Portugal	6.49
KESKO	Personal Care, Drug & Grocery Stores	Finland	5.30
DINO POLSKA SA	Personal Care, Drug & Grocery Stores	Poland	4.54
HELLOFRESH AG	Personal Care, Drug & Grocery Stores	Germany	4.28
GALENICA SANTE AG	Personal Care, Drug & Grocery Stores	Switzerland	4.18
AXFOOD	Personal Care, Drug & Grocery Stores	Sweden	2.50

⁵ Based on the composition as of Apr. 28, 2023