

STOXX® EUROPE 600 RETAIL INDEX

Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, Utilities.

Key facts

»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

»Component capping ensures that no component can dominate the index

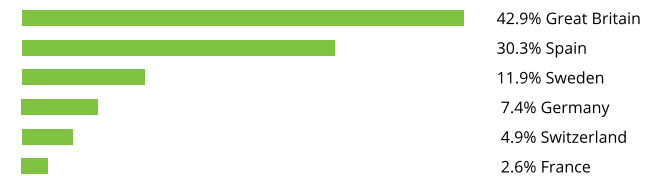
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Retail Index	165.3	92.3	7.7	5.3	28.0	2.4	30.3	2.6	7.1
STOXX Europe 600 Index	13,783.1	10,774.0	18.0	6.2	321.1	1.5	3.0	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 Retail Index	11.4	30.1	42.8	16.9	18.7	N/A	N/A	43.2	5.4	3.5
STOXX Europe 600 Index	4.8	13.3	21.6	34.0	28.7	N/A	N/A	21.8	10.3	5.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 Retail Index	16.9	23.9	31.5	27.1	25.1	N/A	N/A	1.0	0.2	0.1
STOXX Europe 600 Index	13.4	16.5	20.5	19.5	20.5	N/A	N/A	0.8	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Retail Index	0.7	0.9	0.9	0.9	0.9	11.6	13.1	16.6	14.7	13.2
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Retail Index	1.0	1.2	1.4	1.2	1.0	6.3	2.2	1.1	-0.3	-0.1

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

² Based on EURIBOR1M

(USD, net return), all data as of Jun. 30, 2023

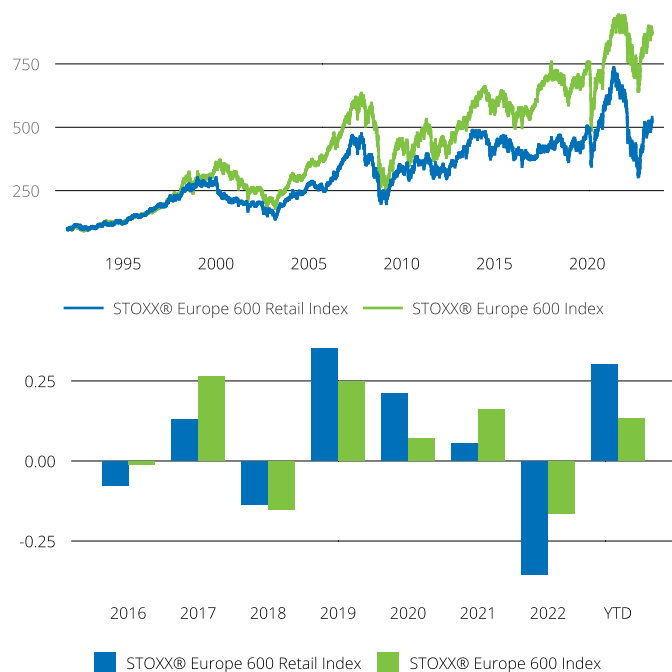
SUPERSECTOR INDICES

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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 Retail Index	29.4	20.1	29.4	20.1	4.5	3.4	1.2	-40.3
STOXX Europe 600 Index	15.7	13.2	13.8	12.9	1.9	3.2	1.2	7.1

Performance and annual returns⁴



Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each supersector are chosen according to free-float market cap. 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	CH0102634984	SXRGR	SXRGR INDEX	.SXRGR
Gross Return EUR	CH0102634984	SXRGR	SXRGR INDEX	.SXRGR
Net Return EUR	CH0019112603	SXRR	SXRR INDEX	.SXRR
Net Return EUR	CH0019112603	SXRR	SXRR INDEX	.SXRR
Price EUR	CH0019112553	SXRP	SXRP INDEX	.SXRP
Price EUR	CH0019112553	SXRP	SXRP INDEX	.SXRP
Net Return USD	CH0019112645	SXRV	SXRV INDEX	.SXRV
Net Return USD	CH0019112645	SXRV	SXRV INDEX	.SXRV
Price USD	CH0019112587	SXRL	SXRL INDEX	.SXRL
Price USD	CH0019112587	SXRL	SXRL INDEX	.SXRL

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, where the
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

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

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.

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

⁴ STOXX data from Dec. 31, 1991 to Jun. 30, 2023

(USD, net return), all data as of Jun. 30, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Industria de Diseno Textil SA	Retail	Spain	30.35
HENNES & MAURITZ B	Retail	Sweden	11.89
NEXT	Retail	Great Britain	11.60
ZALANDO	Retail	Germany	7.39
B&M EUROPEAN VALUE RETAIL	Retail	Great Britain	7.15
KINGFISHER	Retail	Great Britain	6.17
MARKS & SPENCER GRP	Retail	Great Britain	5.22
JD SPORTS FASHION	Retail	Great Britain	5.04
DUFY GRP	Retail	Switzerland	4.92
HOWDEN JOINERY GRP	Retail	Great Britain	4.92

⁵ Based on the composition as of Jun. 30, 2023
