

STOXX® EUROPE 600 EX UK FOOD BEVERAGE AND TOBACCO 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 Food Beverage and Tobacco Index	709.5	568.3	24.7	6.7	304.5	2.4	53.6	0.4	4.0
STOXX Europe 600 Index	12,333.3	9,683.0	16.1	5.6	304.5	0.4	3.1	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 Food Beverage and Tobacco Index	-6.1	2.9	-2.5	12.2	30.4	N/A	N/A	-2.5	3.9	5.5
STOXX Europe 600 Index	-3.2	6.3	1.9	28.9	17.9	N/A	N/A	1.9	8.9	3.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 ex UK Food Beverage and Tobacco Index	13.3	12.9	13.8	13.9	15.0	N/A	N/A	-0.3	0.3	0.4
STOXX Europe 600 Index	11.4	12.8	15.5	16.3	18.0	N/A	N/A	-0.0	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 ex UK Food Beverage and Tobacco Index	0.5	0.3	0.5	0.7	0.7	12.1	14.8	14.3	12.6	13.1
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 ex UK Food Beverage and Tobacco Index	0.6	0.3	0.5	0.6	0.6	-2.9	-0.6	-0.4	-0.5	0.1

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

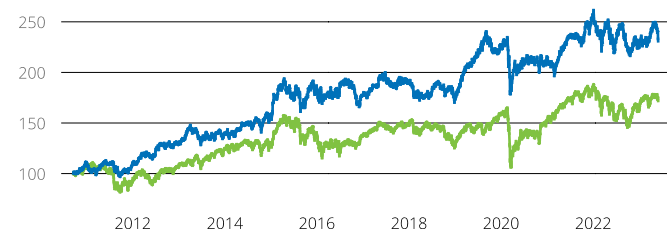
(EUR, price), all data as of May 31, 2023

SUPERSECTOR INDICES

STOXX® EUROPE 600 EX UK FOOD BEVERAGE AND TOBACCO

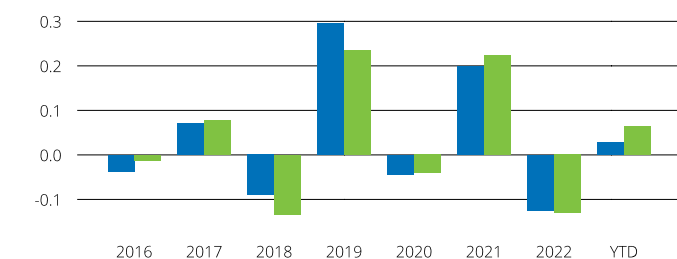
Fundamentals (for last 12 months)

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 Food Beverage and Tobacco Index	24.8	20.7	24.0	20.7	3.4	1.5	2.4	23.7
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	2.7	1.2	1.7

Performance and annual returns⁴

— STOXX® Europe 600 ex UK Food Beverage and Tobacco Index

— STOXX® Europe 600 Index



■ STOXX® Europe 600 ex UK Food Beverage and Tobacco Index

■ STOXX® Europe 600 Index

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0462356707	S600XFGR		.S600XFGR
Net Return EUR	CH0462356723	S600XFBR	S600XFBR INDEX	.S600XFBR
Price EUR	CH0462356715	S600XFBP	S600XFBP INDEX	.S600XFBP
Gross Return USD	CH0462356731	S600XFGV		.S600XFGV
Net Return USD	CH0462356756	S600XFV	S600XFV INDEX	.S600XFV
Price USD	CH0462356749	S600XFBL	S600XFBL INDEX	.S600XFBL

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

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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 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 May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	53.58
ANHEUSER-BUSCH INBEV	Food, Beverage & Tobacco	Belgium	7.83
PERNOD RICARD	Food, Beverage & Tobacco	France	7.11
DANONE	Food, Beverage & Tobacco	France	6.23
HEINEKEN	Food, Beverage & Tobacco	Netherlands	4.31
DSM FIRMENICH AG	Food, Beverage & Tobacco	Netherlands	3.20
KERRY GRP	Food, Beverage & Tobacco	Ireland	2.51
CARLSBERG B	Food, Beverage & Tobacco	Denmark	2.48
LINDT & SPRUENGLI P	Food, Beverage & Tobacco	Switzerland	1.88
HEINEKEN HLDG	Food, Beverage & Tobacco	Netherlands	1.66

⁵ Based on the composition as of May 31, 2023