STOXX® EUROPE 600 EX UK REAL ESTATE 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

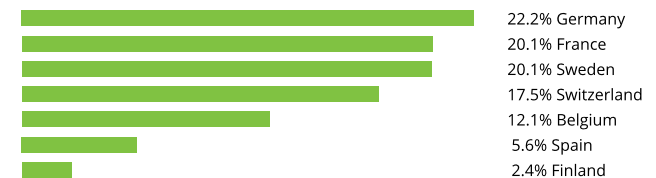»Buffer rule aims to reduce turnover

»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 Real Estate Index	94.6	74.7	3.2	2.5	12.1	0.4	16.2	0.5	4.2
STOXX Europe 600 ex UK Index	9,881.4	7,404.8	16.1	6.0	304.5	0.4	4.1	0.0	3.3

Supersector weighting (top 10)

100.0% Real Estate

Country weighting

22.2% Germany
20.1% France
20.1% Sweden
17.5% Switzerland
12.1% Belgium
5.6% Spain
2.4% Finland

Risk and return figures[1]

Index returns				Return (%)					Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 ex UK Real Estate Index	-10.2	-13.2	-35.7	-30.7	-36.5	N/A	N/A	-36.0	-11.6	-8.8
STOXX Europe 600 ex UK Index	-2.4	9.4	6.1	38.5	39.2	N/A	N/A	6.2	11.6	6.9
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio[2]	
STOXX Europe 600 ex UK Real Estate Index	23.2	29.5	32.7	24.8	23.5	N/A	N/A	-1.4	-0.5	-0.4
STOXX Europe 600 ex UK Index	11.8	13.6	16.2	16.7	18.1	N/A	N/A	0.2	0.6	0.4
Index to benchmark				Correlation					Tracking error (%)	
STOXX Europe 600 ex UK Real Estate Index	0.3	0.6	0.7	0.7	0.7	22.1	24.6	24.8	18.3	16.9
Index to benchmark				Beta					Annualized information ratio	
STOXX Europe 600 ex UK Real Estate Index	0.6	1.2	1.4	1.0	0.9	-4.3	-2.3	-2.0	-1.3	-1.0

[1] For information on data calculation, please refer to STOXX calculation reference guide.
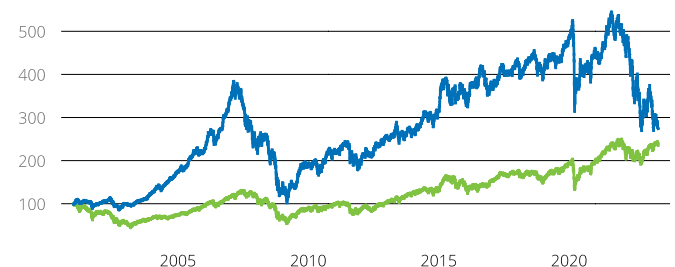[2] Based on EURIBOR1M

(EUR, net return), all data as of May 31, 2023

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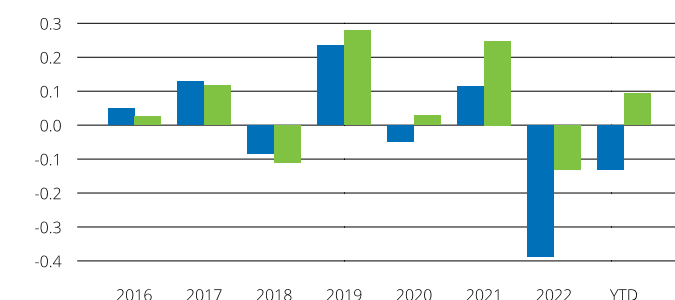
SUPERSECTOR INDICES
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Fundamentals (for last 12 months)

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 ex UK Real Estate Index	-41.8	10.8	16.0	10.8	0.6	2.1	4.7	5.4
STOXX Europe 600 ex UK Index	16.4	13.3	14.6	13.1	1.9	2.4	1.2	1.6

Performance and annual returns[4]

— STOXX® Europe 600 ex UK Real Estate Index   — STOXX® Europe 600 ex UK Index

■ STOXX® Europe 600 ex UK Real Estate Index   ■ STOXX® Europe 600 ex UK 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
Net Return	EUR	CH0045177208	SX86G	SX86G INDEX	.SX86G
Net Return	EUR	CH0045177208	SX86G	SX86G INDEX	.SX86G
Price	EUR	CH0045177190	SX86F	SX86F INDEX	.SX86F
Price	EUR	CH0045177190	SX86F	SX86F INDEX	.SX86F
Net Return	USD	CH0045177232	SX86I	SX86I INDEX	.SX86I
Net Return	USD	CH0045177232	SX86I	SX86I INDEX	.SX86I
Price	USD	CH0045177224	SX86H	SX86H INDEX	.SX86H
Price	USD	CH0045177224	SX86H	SX86H INDEX	.SX86H

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

Quick facts

Weighting	Free-float market cap
Cap factor	In line with parent index
No. of components	Variable
Review frequency	In line with parent index

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

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. 29, 2000 to May 31, 2023

(EUR, net return), all data as of May 31, 2023

SUPERSECTOR INDICES
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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Vonovia SE	Real Estate	Germany	16.25
SWISS PRIME SITE	Real Estate	Switzerland	8.10
PSP SWISS PROPERTY	Real Estate	Switzerland	6.16
GECINA	Real Estate	France	6.07
UNIBAIL-RODAMCO-WESTFIELD	Real Estate	France	5.80
WDP	Real Estate	Belgium	5.59
KLEPIERRE	Real Estate	France	5.40
CASTELLUM	Real Estate	Sweden	5.02
SAGAX 'B'	Real Estate	Sweden	4.88
LEG IMMOBILIEN	Real Estate	Germany	4.81

[5] Based on the composition as of May 31, 2023