

STOXX® EUROPE 600 PERSONAL & HOUSEHOLD GOODS INDEX

Index description

The STOXX Sector indices are available for global markets as well as for Europe, the Eurozone and Eastern Europe. Using the market standard ICB Industry Classification Benchmark, companies are categorised according to their primary source of revenue. This categorisation guarantees a professional and accurate classification of companies in their respective business environments. There are 11 Industries, 20 Supersectors, 45 Sectors, 173 subsectors. Three supersectors indices namely Food and Beverage, Personal and Household Goods and Oil and Gas for EURO STOXX and STOXX Europe 600, STOXX Global 1800 Industry Consumer Goods and STOXX Global 1800 Food and Beverage would be maintained as legacy indices to continue to capture the economy reality of the indices. These indices would be maintained with the same history, name and identifiers.

Key facts

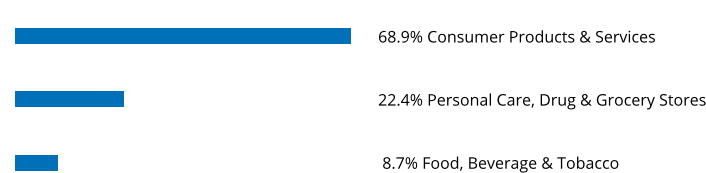
»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

»Component capping ensures that no component can dominate the index

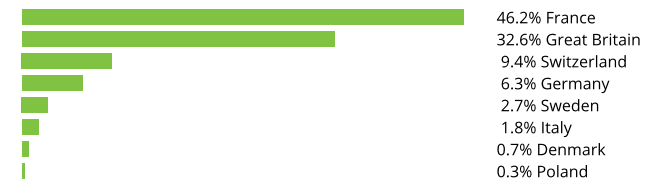
Descriptive statistics

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 Personal & Household Goods Index	1,676.7	968.7	26.9	5.5	225.2	1.7	23.2	0.2	1.9
STOXX Europe 600 Index	13,145.5	10,320.5	17.2	6.0	324.6	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 Personal & Household Goods Index	-9.8	11.3	14.4	32.1	31.5	N/A	N/A	14.5	9.8	5.7
STOXX Europe 600 Index	-5.9	8.1	4.1	33.1	22.0	N/A	N/A	4.2	10.1	4.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 Personal & Household Goods Index	16.6	19.7	22.9	21.6	21.0	N/A	N/A	0.5	0.4	0.3
STOXX Europe 600 Index	13.5	17.3	21.6	19.9	20.5	N/A	N/A	0.1	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Personal & Household Goods Index	0.8	0.9	0.9	0.9	0.9	9.5	9.2	9.4	9.0	8.9
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Personal & Household Goods Index	1.0	1.0	1.0	1.0	0.9	-5.1	0.8	1.0	-0.0	0.1

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

² Based on EURIBOR1M

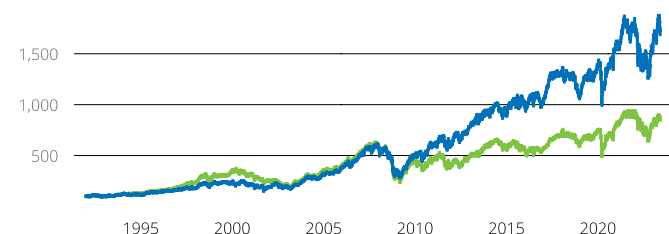
(USD, net return), all data as of May 31, 2023

SUPERSECTOR INDICES

STOXX® EUROPE 600 PERSONAL & HOUSEHOLD GOODS INDEX

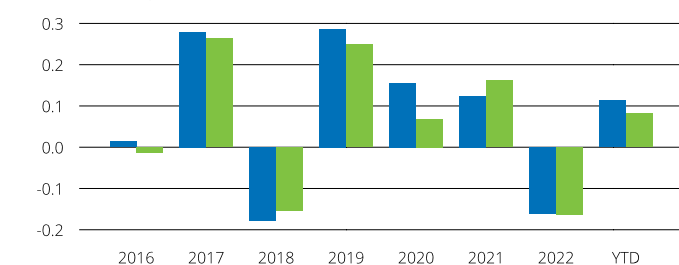
Fundamentals (for last 12 months)

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 Personal & Household Goods Index	31.4	24.7	28.5	23.3	5.2	2.8	3.0	24.9
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 Personal & Household Goods Index

— STOXX® Europe 600 Index



■ STOXX® Europe 600 Personal & Household Goods Index

■ STOXX® Europe 600 Index

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	CH0102634976	SXQGR	SXQGR INDEX	.SXQGR
Gross Return EUR	CH0102634976	SXQGR	SXQGR INDEX	.SXQGR
Net Return EUR	CH0019112447	SXQR	SXQR INDEX	.SXQR
Net Return EUR	CH0019112447	SXQR	SXQR INDEX	.SXQR
Price EUR	CH0019112330	SXQP	SXQP INDEX	.SXQP
Price EUR	CH0019112330	SXQP	SXQP INDEX	.SXQP
Net Return USD	CH0019112496	SXQV	SXQV INDEX	.SXQV
Net Return USD	CH0019112496	SXQV	SXQV INDEX	.SXQV
Price USD	CH0019112405	SXQL	SXQL INDEX	.SXQL
Price USD	CH0019112405	SXQL	SXQL INDEX	.SXQL

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 May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
LVMH MOET HENNESSY	Consumer Products & Services	France	23.25
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	13.55
L'OREAL	Consumer Products & Services	France	10.62
CIE FINANCIERE RICHEMONT	Consumer Products & Services	Switzerland	8.52
HERMES INTERNATIONAL	Consumer Products & Services	France	7.38
BRITISH AMERICAN TOBACCO	Food, Beverage & Tobacco	Great Britain	6.70
RECKITT BENCKISER GRP	Personal Care, Drug & Grocery Stores	Great Britain	5.89
Kering	Consumer Products & Services	France	3.95
ADIDAS	Consumer Products & Services	Germany	2.77
IMPERIAL BRANDS	Food, Beverage & Tobacco	Great Britain	2.01

⁵ Based on the composition as of May 31, 2023