SUPERSECTOR INDICES

STOXX EUROPE 600 REAL ESTATE

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

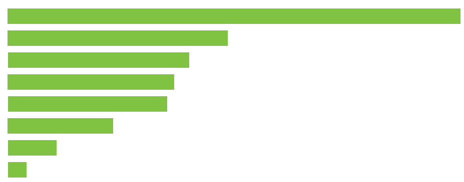
»Component capping ensures that no component can dominate the index

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Real Estate	146.2	122.6	4.0	3.1	15.0	1.6	12.3	1.3	6.3
STOXX Europe 600	12,480.4	9,796.0	16.3	5.9	296.4	1.5	3.0	0.0	3.4

Supersector weighting (top 10)

Country weighting



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 Real Estate	-0.9	-2.9	-15.3	-27.0	-36.8	N/A	N/A	-15.4	-10.0	-8.9
STOXX Europe 600	-2.8	12.1	10.4	25.0	19.9	N/A	N/A	10.5	7.8	3.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Europe 600 Real Estate	N/A	N/A	29.6	23.8	23.3	N/A	N/A	-0.7	-0.5	-0.4
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.5	0.4	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Real Estate	0.7	0.6	0.7	0.7	0.7	14.3	21.1	22.9	17.2	16.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Real Estate	1.4	1.2	1.4	1.1	0.9	1.6	-0.7	-1.1	-1.0	-0.8

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

(EUR, price), all data as of Aug. 31, 2023

STOXX Ltd. is part of Qontigo

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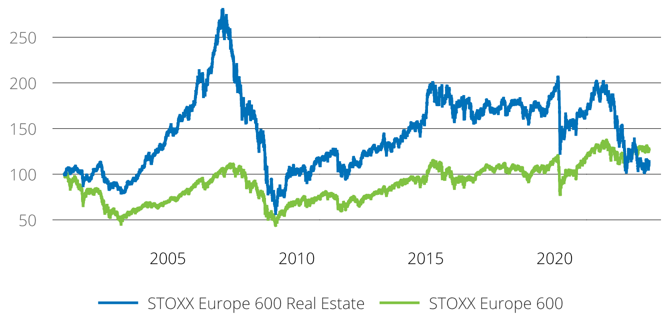
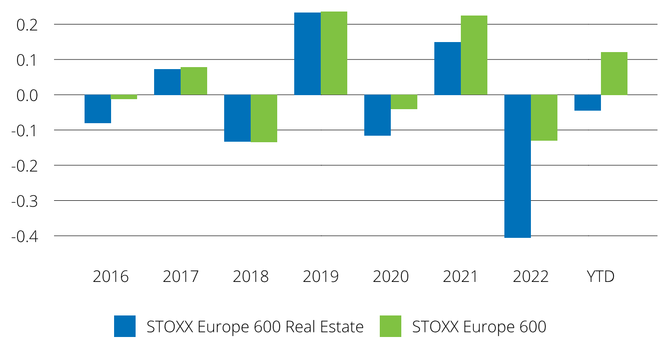
Fundamentals (for last 12 months)

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 Real Estate	-6.9	13.9	19.3	13.9	0.8	2.8	6.7	2.6
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.0	1.2	11.3

Performance and annual returns[4]





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
Price	EUR	CH0043274395	SX86P	SX86P INDEX	.SX86P
Net Return	EUR	CH0043274403	SX86R	SX86R INDEX	.SX86R
Net Return	USD	CH0043274437	SX86V	SX86V INDEX	.SX86V
Price	USD	CH0043274429	SX86L	SX86L INDEX	.SX86L
Gross Return	EUR	CH0102635007	SX86GR	SX86GR INDEX	.SX86GR

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.)
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	-
History	-
Inception date	-

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 Dec. 29, 2000 to Aug. 31, 2023

(EUR, price), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Vonovia SE	Real Estate	Germany	12.25
SEGRO	Real Estate	UK	8.49
SWISS PRIME SITE	Real Estate	Switzerland	5.54
RIGHTMOVE GRP	Real Estate	UK	4.43
PSP SWISS PROPERTY	Real Estate	Switzerland	4.19
UNIBAIL-RODAMCO-WESTFIELD	Real Estate	France	4.09
LEG IMMOBILIEN	Real Estate	Germany	4.02
LAND SECURITIES	Real Estate	UK	3.92
GECINA	Real Estate	France	3.82
KLEPIERRE	Real Estate	France	3.79

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