

STOXX EUROPE 600 RETAIL

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

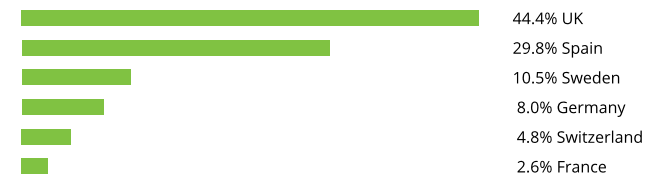
Descriptive statistics

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 Retail	151.3	85.7	7.1	5.2	25.6	2.2	29.9	2.6	5.9
STOXX Europe 600	12,480.3	9,795.9	16.3	5.9	296.4	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	-1.8	29.7	42.7	16.9	35.7	N/A	N/A	43.1	5.4	6.4
STOXX Europe 600	-2.5	17.0	14.1	36.8	39.7	N/A	N/A	14.2	11.1	7.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Europe 600 Retail	N/A	N/A	24.2	23.8	22.7	N/A	N/A	1.3	0.2	0.3
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.7	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Retail	0.7	0.8	0.8	0.8	0.8	12.4	12.7	15.0	14.8	13.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Retail	1.1	1.3	1.4	1.2	1.0	0.7	1.9	1.6	-0.3	-0.0

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

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

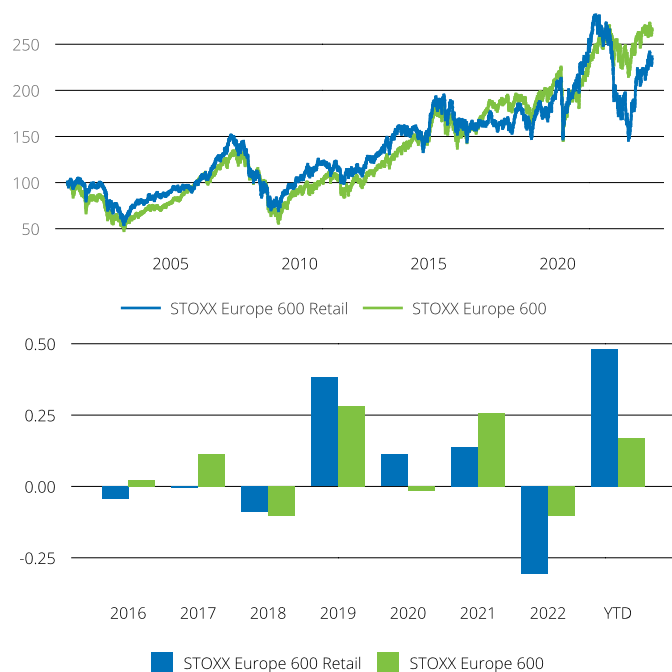
SUPERSECTOR INDICES

STOXX EUROPE 600 RETAIL

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	20.1	16.7	20.1	16.7	3.2	4.0	1.0	-2004.8
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.7	1.2	11.3

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
Price	EUR	CH0019112553	SXRP	SXRP INDEX .SXRP
Net Return	EUR	CH0019112603	SXRR	SXRR INDEX .SXRR
Net Return	USD	CH0019112645	SXRV	SXRV INDEX .SXRV
Price	USD	CH0019112587	SXRL	SXRL INDEX .SXRL
Gross Return	EUR	CH0102634984	SXRGR	SXRGR INDEX .SXRGR

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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 31, 2000 to Aug. 31, 2023

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

STOXX EUROPE 600 RETAIL

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Industria de Diseno Textil SA	Retail	Spain	29.85
NEXT	Retail	UK	11.61
HENNES & MAURITZ B	Retail	Sweden	10.52
ZALANDO	Retail	Germany	7.95
B&M EUROPEAN VALUE RETAIL	Retail	UK	7.33
KINGFISHER	Retail	UK	6.16
MARKS & SPENCER GRP	Retail	UK	6.07
HOWDEN JOINERY GRP	Retail	UK	5.60
JD SPORTS FASHION	Retail	UK	4.96
DUFREY GRP	Retail	Switzerland	4.77

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