

# STOXX® EUROPE 600 NC RETAIL INDEX

## Index description

The STOXX NC Supersector indices track supersectors of the relevant benchmark index. The letters NC stand for non-capped. Unlike supersector indices derived from the STOXX Europe 600, the NC version has no component capping. The Industry Classification Benchmark (ICB) identifies 19 supersectors. Companies are categorized according to their primary source of revenue. The following supersectors are available: automobile and parts, banks, basic resources, chemicals, construction and materials, financial services, food and beverage, health care, industrial goods and services, insurance, media, oil and gas, personal and household goods, real estate, communications, retail, technology, travel and leisure and utilities.

## Key facts

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

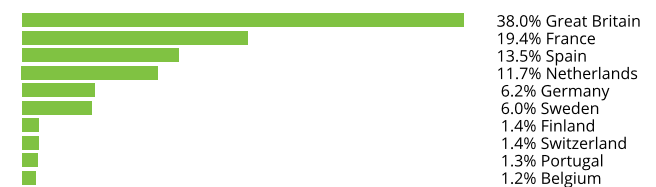
## Descriptive statistics

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 NC Retail Index	416.5	271.3	10.4	6.5	39.8	2.1	14.7	0.8	7.1
STOXX Europe 600 Index	12,353.3	9,874.0	16.5	7.4	253.7	1.6	2.6	0.0	3.2

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 NC Retail Index	0.5	6.0	10.1	-0.9	6.1	N/A	N/A	10.3	-0.3	1.2
STOXX Europe 600 Index	3.4	0.1	5.7	13.8	32.0	N/A	N/A	5.8	4.5	5.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Europe 600 NC Retail Index	11.7	13.2	12.4	17.9	16.7	N/A	N/A	0.8	0.0	0.1
STOXX Europe 600 Index	11.5	12.8	10.9	16.0	15.2	N/A	N/A	0.6	0.3	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 NC Retail Index	0.7	0.8	0.7	0.9	0.9	8.7	8.3	8.6	8.3	7.8
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 NC Retail Index	0.8	0.8	0.8	1.0	1.0	-3.8	1.2	0.5	-0.6	-0.6

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

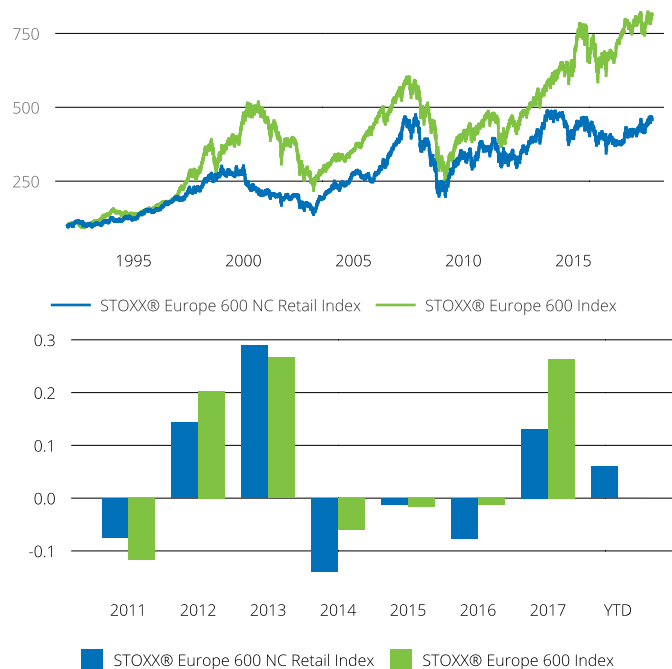
(USD, net return), all data as of Jul. 31, 2018

## SUPERSECTOR INDICES

## STOXX® EUROPE 600 NC RETAIL INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 NC Retail Index	25.4	19.1	19.3	17.9	2.5	2.4	0.6	20.8
STOXX Europe 600 Index	15.6	14.5	14.6	14.4	1.8	2.9	1.2	5.8

Performance and annual returns<sup>4</sup>

## Methodology

From the relevant benchmark index (STOXX Europe 600), the indices are categorized according to their primary source of revenue. The detailed methodology including the calculation formula can be found in our rulebook: [www.stoxx.com/indices/rulebooks.html](http://www.stoxx.com/indices/rulebooks.html)

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Net Return EUR	CH0113194697	SXRBR	SXRBR INDEX	.SXRBR
Price EUR	CH0113194671	SXRBP	SXRBP INDEX	.SXRBP
Net Return USD	CH0113194705	SXRBV	SXRBV INDEX	.SXRBV
Price USD	CH0113194689	SXRBL	SXRBL INDEX	.SXRBL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	Free-float market cap
Cap factor	No
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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Dec. 31, 1991 to Jul. 31, 2018

(USD, net return), all data as of Jul. 31, 2018

## STOXX® EUROPE 600 NC RETAIL INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Kering	Retail	FR	14.68
Industria de Diseno Textil SA	Retail	ES	13.45
TESCO	Retail	GB	12.31
AHOLD DELHAIZE	Retail	NL	11.70
HENNES & MAURITZ B	Retail	SE	5.03
NEXT	Retail	GB	4.05
CARREFOUR	Retail	FR	3.88
OCADO	Retail	GB	3.34
KINGFISHER	Retail	GB	3.09
ZALANDO	Retail	DE	3.06

<sup>5</sup> Based on the composition as of Jul. 31, 2018

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