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
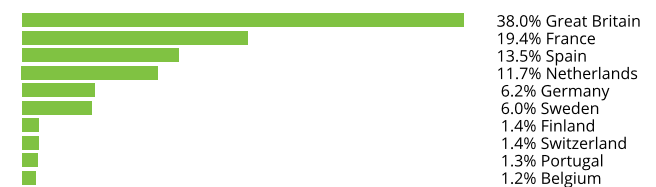
Descriptive statistics

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)

100.0% Retail

Country weighting

38.0% Great Britain
19.4% France
13.5% Spain
11.7% Netherlands
6.2% Germany
6.0% Sweden
1.4% Finland
1.4% Switzerland
1.3% Portugal
1.2% Belgium

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 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[2]	
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

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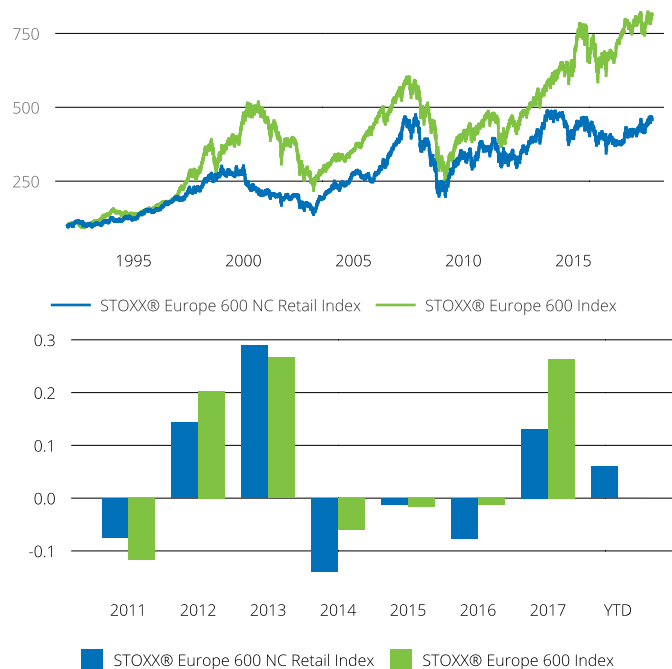[2] Based on EURIBOR1M

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

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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 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[4]

— STOXX® Europe 600 NC Retail Index   — STOXX® Europe 600 Index

■ STOXX® Europe 600 NC Retail Index   ■ STOXX® Europe 600 Index

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

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

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 ourdata vendor code sheet.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Dec. 31, 1991 to Jul. 31, 2018

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
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

[5] Based on the composition as of Jul. 31, 2018