

# STOXX® USA 900 INDUSTRY CONSUMER DISCRETIONARY INDEX

## Index description

The STOXX Industry indices track industries of the relevant benchmark index. There are 11 industries according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following Industries are available: Technology, Telecommunications, Health Care, Financials, Real Estate, Consumer Discretionary, Consumer Staples, Industrials, Basic Materials, Energy, Utilities.

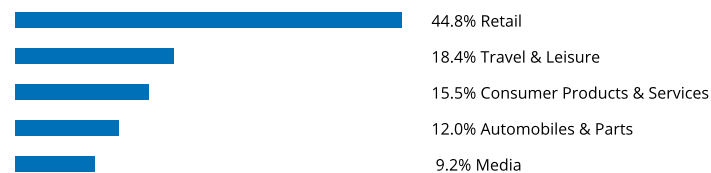
## Key facts

»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 USA 900 Industry Consumer Discretionary Index	6,007.1	5,498.7	39.3	11.3	969.8	3.8	17.6	0.1	3.1
STOXX USA 900 Index	39,696.9	38,076.3	42.3	13.4	2,541.7	0.6	6.7	0.0	3.1

## 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 USA 900 Industry Consumer Discretionary Index	-0.8	14.0	-6.4	27.1	44.2	N/A	N/A	-6.4	8.4	7.7
STOXX USA 900 Index	1.0	8.1	0.2	40.9	53.9	N/A	N/A	0.2	12.2	9.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX USA 900 Industry Consumer Discretionary Index	19.8	21.2	30.7	24.9	24.9	N/A	N/A	-0.4	0.3	0.3
STOXX USA 900 Index	13.4	16.1	23.3	19.6	22.1	N/A	N/A	-0.2	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA 900 Industry Consumer Discretionary Index	0.9	0.9	0.9	0.9	0.9	9.3	9.4	12.1	10.2	9.4
Index to benchmark	Beta					Annualized information ratio				
STOXX USA 900 Industry Consumer Discretionary Index	1.3	1.2	1.2	1.2	1.0	-2.8	1.8	-0.5	-0.3	-0.1

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

<sup>2</sup> Based on EURIBOR1M

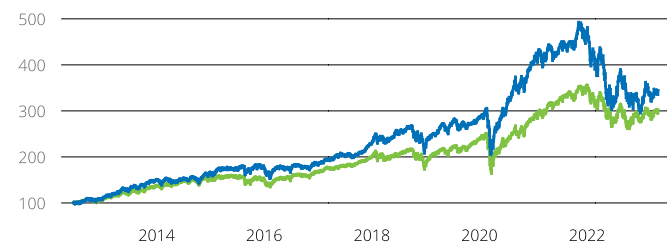
(USD, price), all data as of Apr. 28, 2023

## INDUSTRY INDICES

## STOXX® USA 900 INDUSTRY CONSUMER DISCRETIONARY

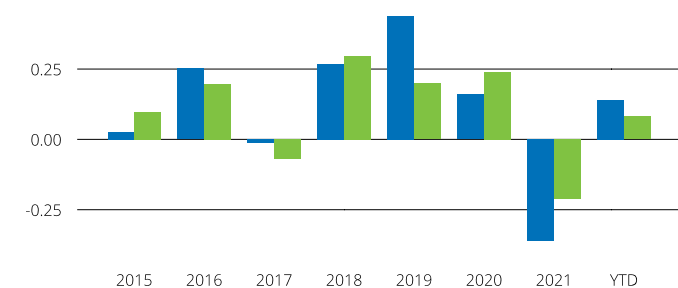
## Fundamentals (for last 12 months)

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 USA 900 Industry Consumer Discretionary Index	193.7	25.9	29.1	24.3	6.2	0.6	1.6	41.8
STOXX USA 900 Index	30.5	19.4	21.0	18.9	0.1	1.2	2.2	15.7

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

— STOXX® USA 900 Industry Consumer Discretionary Index

— STOXX® USA 900 Index



■ STOXX® USA 900 Industry Consumer Discretionary Index ■ STOXX® USA 900 Index

## Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each industry 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	CH0462359123	SX90CDGR		.SX90CDGR
Net Return EUR	CH0462359149	SX90CDR	SX90CDR INDEX	.SX90CDR
Price EUR	CH0462359131	SX90CDP	SX90CDP INDEX	.SX90CDP
Gross Return USD	CH0462359156	SX90CDGV		.SX90CDGV
Net Return USD	CH0462359172	SX90CDV	SX90CDV INDEX	.SX90CDV
Price USD	CH0462359164	SX90CDL	SX90CDL INDEX	.SX90CDL

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	None except for the STOXX Europe 600 Supersectors, EURO STOXX
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	100 as of Jun. 15, 2012
History	Jun. 15, 2012
Inception date	Sep. 21, 2020

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.

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

<sup>4</sup> STOXX data from Jun. 15, 2012 to Apr. 28, 2023

## STOXX® USA 900 INDUSTRY CONSUMER DISCRETIONARY INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Amazon.com Inc.	Retail	United States	17.64
TESLA	Automobiles & Parts	United States	8.22
Home Depot Inc.	Retail	United States	5.57
Costco Wholesale Corp.	Retail	United States	4.06
McDonald's Corp.	Travel & Leisure	United States	3.94
WALMART INC.	Retail	United States	3.92
Walt Disney Co.	Media	United States	3.41
Nike Inc. Cl B	Consumer Products & Services	United States	2.87
Netflix Inc.	Media	United States	2.67
Starbucks Corp.	Travel & Leisure	United States	2.39

<sup>5</sup> Based on the composition as of Apr. 28, 2023

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