

# 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.

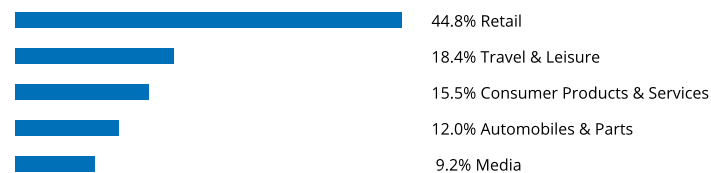
## Key facts

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

## Descriptive statistics

| Index   | Market cap (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|   | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| STOXX USA 900 Industry Consumer Discretionary Index | 5,441.2              | 4,980.7    | 35.6                 | 10.2   | 878.4   | 3.4      | 17.6                 | 0.1      | 3.1            |
| STOXX USA 900 Index                                 | 35,957.4             | 34,489.4   | 38.3                 | 12.1   | 2,302.3 | 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 | -2.4                      | 10.2 | -10.5 | 26.1 | 57.8 | N/A                                  | N/A | -10.6 | 8.1  | 9.7  |
| STOXX USA 900 Index                                 | -0.6                      | 4.5  | -4.3  | 39.8 | 68.4 | N/A                                  | N/A | -4.3  | 11.9 | 11.1 |
| Index volatility and risk                           | Annualized volatility (%) |      |       |      |      | Annualized Sharpe ratio <sup>2</sup> |     |       |      |      |
| STOXX USA 900 Industry Consumer Discretionary Index | 21.7                      | 21.4 | 29.9  | 24.7 | 24.9 | N/A                                  | N/A | -0.6  | 0.3  | 0.4  |
| STOXX USA 900 Index                                 | 15.9                      | 17.1 | 22.7  | 19.7 | 22.4 | N/A                                  | N/A | -0.4  | 0.5  | 0.5  |
| 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 | 1.2                       | 1.1  | 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

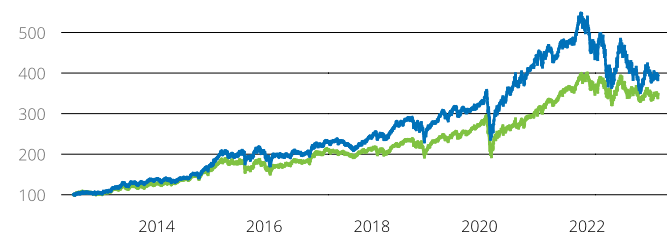
(EUR, price), all data as of Apr. 28, 2023

## INDUSTRY INDICES

## STOXX® USA 900 INDUSTRY CONSUMER DISCRETIONARY

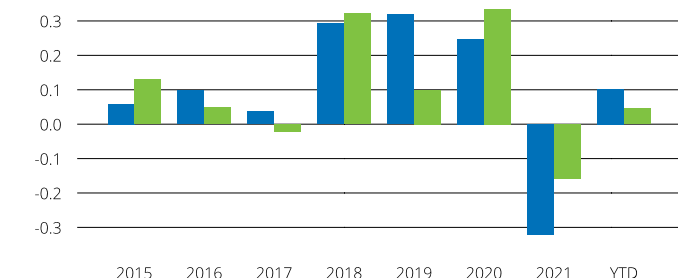
## Fundamentals (for last 12 months)

| Index   | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>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            | 0.5                                | 1.6             | 41.8                |
| STOXX USA 900 Index                                 | 30.5                             | 19.4      | 21.0                             | 18.9      | 0.1            | 1.1                                | 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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