

STOXX GLOBAL 1800 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 (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 1800 Retail	3,546.4	3,047.3	58.6	9.7	1274.9	1.6	41.8	0.1	1.9
STOXX Global 1800	63,153.7	57,308.2	31.8	11.1	2,811.7	1.2	4.9	0.0	3.1

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 Global 1800 Retail	0.4	26.1	12.4	3.1	45.8	N/A	N/A	12.5	1.0	7.9
STOXX Global 1800	-2.4	25.1	16.0	27.2	51.0	N/A	N/A	16.2	8.4	8.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Global 1800 Retail	N/A	N/A	22.2	22.7	22.5	N/A	N/A	0.4	0.0	0.3
STOXX Global 1800	N/A	N/A	15.7	15.6	18.2	N/A	N/A	0.8	0.5	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 Retail	0.7	0.7	0.8	0.8	0.8	12.3	11.9	12.7	13.7	12.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 Retail	1.1	1.1	1.2	1.2	1.0	2.6	1.1	-0.2	-0.5	-0.0

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

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

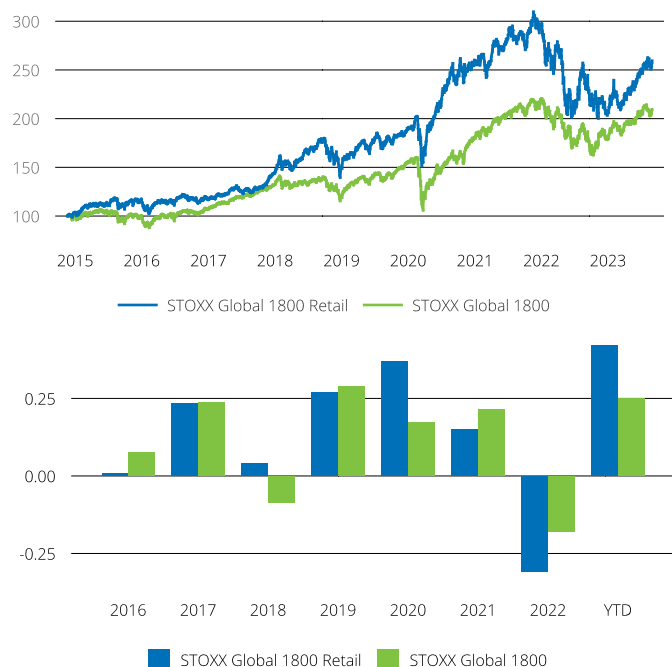
SUPERSECTOR INDICES

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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 Global 1800 Retail	36.6	31.0	36.2	31.0	9.9	1.2	1.6	85.3
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.5	1.9	10.8

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 USD	CH0111519226	SXW1RTS	SXW1RTS INDEX	.SXW1RTS
Net Return USD	CH0111519242	SXW1RTSV	SXW1RTSV INDEX	.SXW1RTSV
Price EUR	CH0111519218	SXW1RTSE	SXW1RTSE INDEX	.SXW1RTSE
Net Return EUR	CH0111519234	SXW1RTSR	SXW1RTSR INDEX	.SXW1RTSR
Gross Return EUR	CH0258404679	SXW1RTGR		.SXW1RTGR
Gross Return USD	CH0258404869	SXW1RTGV		.SXW1RTGV

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 Nov. 19, 2014 to Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Amazon.com Inc.	Retail	USA	41.84
Home Depot Inc.	Retail	USA	10.98
Costco Wholesale Corp.	Retail	USA	7.99
WALMART INC.	Retail	USA	7.62
Lowe's Cos.	Retail	USA	4.51
TJX Cos.	Retail	USA	3.50
Target Corp.	Retail	USA	1.91
O'Reilly Automotive Inc.	Retail	USA	1.88
Fast Retailing Co. Ltd.	Retail	Japan	1.81
AutoZone Inc.	Retail	USA	1.53

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