STOXX® USA 900 CONSUMER PRODUCTS AND SERVICES INDEX

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 (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX USA 900 Consumer Products and Services Index	872.6	827.5	20.2	9.2	123.4	3.5	14.9	0.4	5.0
STOXX USA 900 Index	39,736.9	38,091.4	42.3	13.3	2,666.6	2.2	7.0	0.0	2.6

Supersector weighting (top 10)

100.0% Consumer Products & Services

Country weighting

100.0% United States

Risk and return figures[1]

Index returns				Return (%)					Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 900 Consumer Products and Services Index	2.2	16.2	6.6	25.1	43.7	N/A	N/A	6.7	7.8	7.6
STOXX USA 900 Index	2.2	15.7	2.9	46.8	70.1	N/A	N/A	2.9	13.8	11.3
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio[2]	
STOXX USA 900 Consumer Products and Services Index	16.0	18.5	23.3	23.8	25.7	N/A	N/A	0.2	0.3	0.3
STOXX USA 900 Index	8.6	14.7	18.6	18.7	22.4	N/A	N/A	0.1	0.7	0.5
Index to benchmark				Correlation					Tracking error (%)	
STOXX USA 900 Consumer Products and Services Index	0.8	0.9	0.9	0.9	0.9	11.2	9.7	11.3	11.5	11.0
Index to benchmark				Beta					Annualized information ratio	
STOXX USA 900 Consumer Products and Services Index	1.6	1.1	1.1	1.1	1.0	0.1	0.1	0.3	-0.4	-0.3

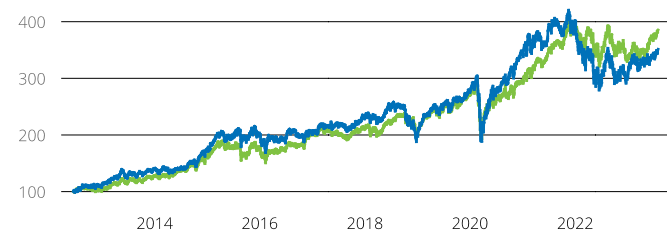[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, price), all data as of Jul. 31, 2023
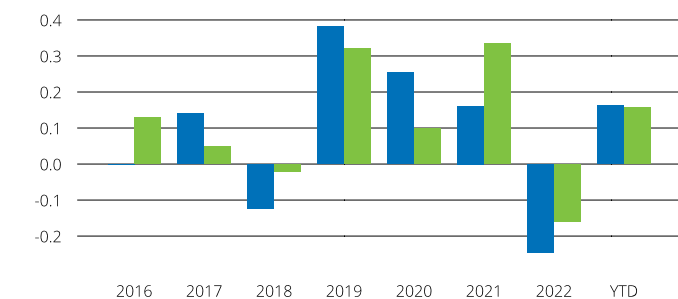
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Fundamentals (for last 12 months)

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 USA 900 Consumer Products and Services Index	30.6	22.6	21.6	21.1	5.2	0.7	2.3	25.4
STOXX USA 900 Index	27.3	21.5	23.6	20.8	0.1	1.2	2.4	14.7

Performance and annual returns[4]

— STOXX® USA 900 Consumer Products and Services Index

— STOXX® USA 900 Index

■ STOXX® USA 900 Consumer Products and Services 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 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
Gross Return	EUR	CH0462359180	SX90CPGR		.SX90CPGR
Net Return	EUR	CH0462359206	SX90CPR	SX90CPR INDEX	.SX90CPR
Price	EUR	CH0462359198	SX90CPP	SX90CPP INDEX	.SX90CPP
Gross Return	USD	CH0462359214	SX90CPGV		.SX90CPGV
Net Return	USD	CH0462359230	SX90CPV	SX90CPV INDEX	.SX90CPV
Price	USD	CH0462359222	SX90CPL	SX90CPL INDEX	.SX90CPL

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, 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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Jun. 15, 2012 to Jul. 31, 2023

(EUR, price), all data as of Jul. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Nike Inc. Cl B	Consumer Products & Services	United States	14.91
UBER TECHNOLOGIES	Consumer Products & Services	United States	10.92
Activision Blizzard Inc.	Consumer Products & Services	United States	7.46
MERCADOLIBRE	Consumer Products & Services	United States	6.27
LULULEMON ATHLETICA	Consumer Products & Services	United States	5.06
Estee Lauder Cos. Inc.	Consumer Products & Services	United States	4.57
D.R. Horton Inc.	Consumer Products & Services	United States	4.45
COPART	Consumer Products & Services	United States	4.31
Electronic Arts Inc.	Consumer Products & Services	United States	3.73
LENNAR 'A'	Consumer Products & Services	United States	3.53

[5] Based on the composition as of Jul. 31, 2023