STOXX INDICES

STOXX® US CONSUMER DISCRETIONARY INDEX

Index description

The STOXX US Consumer Discretionary Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Consumer Discretionary Industry. STOXX US Consumer Discretionary Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Key facts

»Broad, yet liquid coverage of Large and Mid cap companies that supports clients' global investment decisions whilst avoiding home biases.

»A consistent and transparent methodology which fully embraces global standards of governance.

»Can serve as a basis for numerous derived strategies.

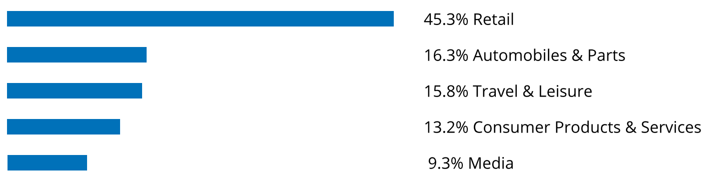
»Constructed using STOXX World Methodology.

»Its countries follow the STOXX World Country classification framework.

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 US Consumer Discretionary Index	6,340.5	5,754.9	58.7	20.0	1204.3	0.5	20.9	0.0	1.8
STOXX US Index	40,969.4	39,170.6	64.0	25.1	2,903.0	0.5	7.4	0.0	2.3

Supersector weighting (top 10)



Country weighting

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX US Consumer Discretionary Index	10.2	28.5	24.4	28.2	58.6	N/A	N/A	24.3	8.6	9.6
STOXX US Index	6.6	17.1	19.1	45.1	72.0	N/A	N/A	19.0	13.1	11.4
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX US Consumer Discretionary Index	14.6	19.3	25.4	24.4	24.7	N/A	N/A	0.7	0.3	0.3
STOXX US Index	11.1	14.6	19.7	18.7	22.0	N/A	N/A	0.7	0.7	0.5
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX US Consumer Discretionary Index	0.9	0.9	0.9	0.9	0.9	7.0	9.1	10.8	10.5	9.6
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX US Consumer Discretionary Index	1.2	1.2	1.2	1.2	1.0	5.8	2.1	0.5	-0.3	-0.2

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

[2] Based on EURIBOR1M

(USD, net return), all data as of Jun. 30, 2023

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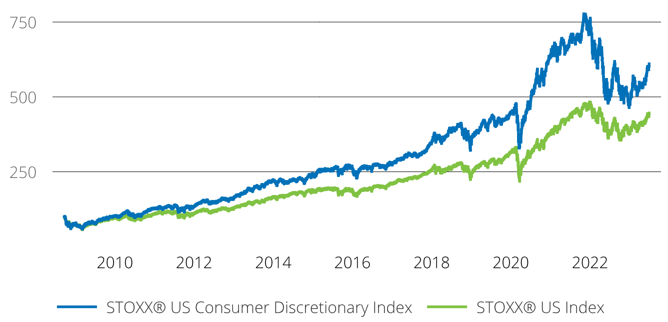
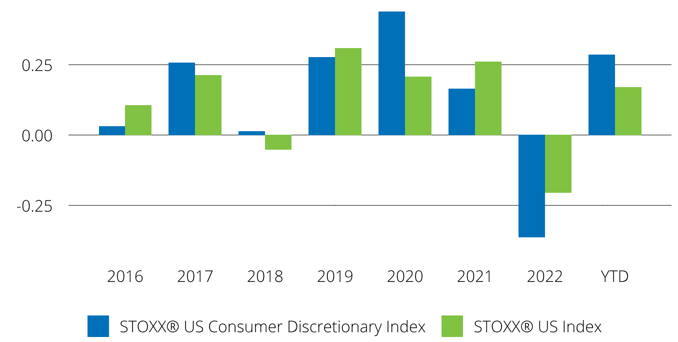
Fundamentals (for last 12 months)

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 US Consumer Discretionary Index	47.9	31.7	35.9	29.4	7.2	0.7	1.9	56.8
STOXX US Index	31.2	21.3	23.8	20.8	0.1	1.4	2.5	17.4

Performance and annual returns[4]





Methodology

The STOXX US Consumer Discretionary Index is a market cap weighted index designed to represent the performance of the Large and Mid Cap companies from US in the ICB Consumer Discretionary Industry. STOXX US Consumer Discretionary Index is suitable for global investment products which include funds, exchange traded funds, and derivatives and can also be used for further building block approach strategies when appropriate. It follows a robust and modular framework which enables investors to utilize this index for a variety of investment objectives whilst using a consistent approach. It is derived from the STOXX World Equity Index series and its countries follow the STOXX World Country Classification Framework.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1213351757	SWUS40GR		.SWUS40GR
Net Return	EUR	CH1213351740	SWUS40R		.SWUS40R
Price	EUR	CH1213351765	SWUS40P		.SWUS40P
Gross Return	USD	CH1213351724	SWUS40GV		.SWUS40GV
Net Return	USD	CH1213351716	SWUS40V		.SWUS40V
Price	USD	CH1213351732	SWUS40L		.SWUS40L

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market capitalization
Cap factor	N/A
No. of components	Variable
Review frequency	Semi Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:00 22:15:00
Base value/base date	1000 as of September. 22, 2008
History	Available from Sep. 22, 2008
Inception date	November. 16, 2022

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 Sep. 22, 2008 to Jun. 30, 2023

(USD, net return), all data as of Jun. 30, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Amazon.com Inc.	Retail	United States	20.93
TESLA	Automobiles & Parts	United States	12.54
Home Depot Inc.	Retail	United States	5.47
Costco Wholesale Corp.	Retail	United States	4.15
WALMART INC.	Retail	United States	3.90
McDonald's Corp.	Travel & Leisure	United States	3.79
Netflix Inc.	Media	United States	3.40
Walt Disney Co.	Media	United States	2.83
Nike Inc. Cl B	Consumer Products & Services	United States	2.36
Lowe's Cos.	Retail	United States	2.34

[5] Based on the composition as of Jun. 30, 2023