

# STOXX® USA 900 RETAIL 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 Retail Index	2,799.1	2,483.4	75.3	12.1	1103.8	3.8	44.4	0.2	1.7
STOXX USA 900 Index	38,902.4	37,285.8	41.4	12.8	2,660.8	2.8	7.1	0.0	2.6

## 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 Retail Index	5.3	19.9	16.0	19.4	71.3	N/A	N/A	16.1	6.1	11.5
STOXX USA 900 Index	4.5	14.2	14.8	51.1	86.9	N/A	N/A	14.9	14.9	13.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX USA 900 Retail Index	15.4	20.7	25.7	24.9	25.3	N/A	N/A	0.5	0.3	0.4
STOXX USA 900 Index	9.9	15.6	19.5	18.8	22.4	N/A	N/A	0.6	0.8	0.6
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA 900 Retail Index	0.7	0.8	0.8	0.8	0.9	10.6	13.0	13.8	13.6	12.9
Index to benchmark	Beta					Annualized information ratio				
STOXX USA 900 Retail Index	1.1	1.0	1.1	1.1	1.0	0.8	0.8	0.1	-0.6	-0.1

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

<sup>2</sup> Based on EURIBOR1M

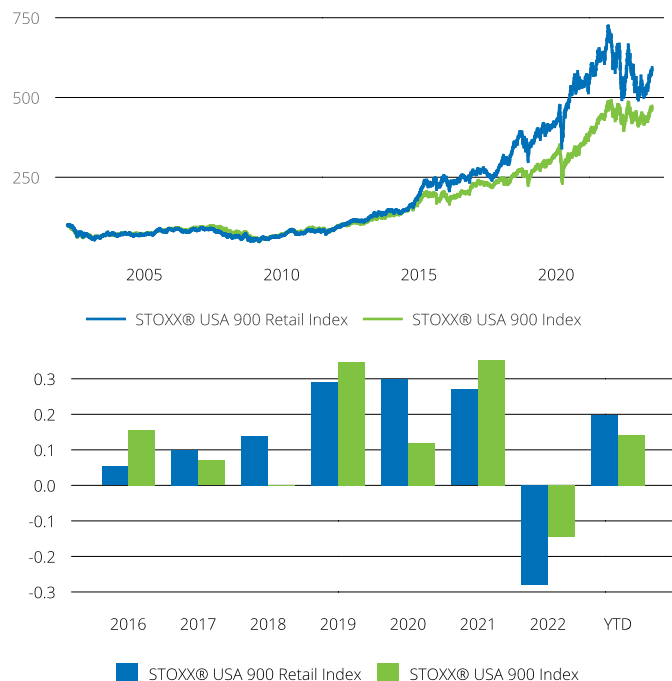
(EUR, gross return), all data as of Jun. 30, 2023

## SUPERSECTOR INDICES

## STOXX® USA 900 RETAIL INDEX

## 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 Retail Index	41.3	32.7	40.6	32.6	11.0	1.1	1.5	2939.8
STOXX USA 900 Index	30.0	20.9	22.8	20.3	0.1	1.9	2.4	15.9

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

## 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	CH0149420942	SX9U53GR		
Net Return EUR	CH0149420967	SX9U53R		
Net Return EUR	CH0149420967	SX9U53R		
Price EUR	CH0149420983	SX9U53P		
Price EUR	CH0149420983	SX9U53P		
Gross Return USD	CH0149420959	SX9U53GV		
Net Return USD	CH0149420975	SX9U53V		
Net Return USD	CH0149420975	SX9U53V		
Price USD	CH0149420991	SX9U53L		
Price USD	CH0149420991	SX9U53L		

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, 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.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 15, 2002 to Jun. 30, 2023

(EUR, gross return), all data as of Jun. 30, 2023

## STOXX® USA 900 RETAIL 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	44.45
Home Depot Inc.	Retail	United States	11.61
Costco Wholesale Corp.	Retail	United States	8.81
WALMART INC.	Retail	United States	8.29
Lowe's Cos.	Retail	United States	4.97
TJX Cos.	Retail	United States	3.61
Target Corp.	Retail	United States	2.24
O'Reilly Automotive Inc.	Retail	United States	2.15
AutoZone Inc.	Retail	United States	1.69
Ross Stores Inc.	Retail	United States	1.42

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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