

STOXX® EUROPE 600 INDUSTRY CONSUMER DISCRETIONARY 30-15 INDEX

Index description

The STOXX Europe 600 Consumer Discretionary 30-15 Index is a market cap weighted index designed to represent the performance of securities from the STOXX Europe 600 Index that belong to the Consumer Discretionary Industry. All securities in the index are classified in the Consumer Discretionary Industry as per the Industry Classification Benchmark (ICB). Companies are subject to quarterly 30-15 capping, whereas the largest company is capped at 30% and the remaining companies are capped at 15%.

Key facts

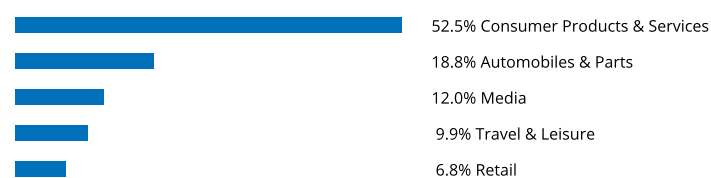
»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments.

»Component capping ensures that no component can dominate the index.

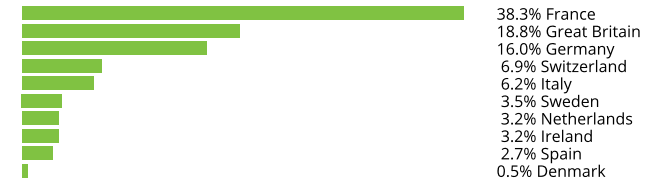
Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Industry Consumer Discretionary 30-15 Index	2,373.3	1,385.4	16.5	6.1	225.2	1.0	16.3	0.1	3.2
STOXX Europe 600 Index	13,145.3	10,320.3	17.2	6.0	324.6	0.4	3.1	0.0	3.4

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 Europe 600 Industry Consumer Discretionary 30-15 Index	-6.8	17.7	17.6	49.2	24.8	N/A	N/A	17.7	14.4	4.6
STOXX Europe 600 Index	-5.7	8.7	4.8	35.4	25.5	N/A	N/A	4.8	10.7	4.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Europe 600 Industry Consumer Discretionary 30-15 Index	16.8	21.9	26.8	25.3	25.4	N/A	N/A	0.5	0.5	0.2
STOXX Europe 600 Index	13.5	17.3	21.6	19.9	20.5	N/A	N/A	0.1	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe 600 Industry Consumer Discretionary 30-15 Index	0.9	0.9	1.0	0.9	1.0	7.9	8.4	9.0	9.0	8.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe 600 Industry Consumer Discretionary 30-15 Index	1.1	1.2	1.2	1.2	1.2	-1.7	2.4	1.4	0.5	0.1

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

² Based on EURIBOR1M

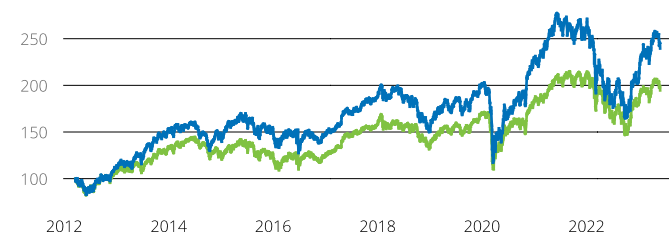
(USD, gross return), all data as of May 31, 2023

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STOXX® EUROPE 600 INDUSTRY CONSUMER DISCRETIONARY

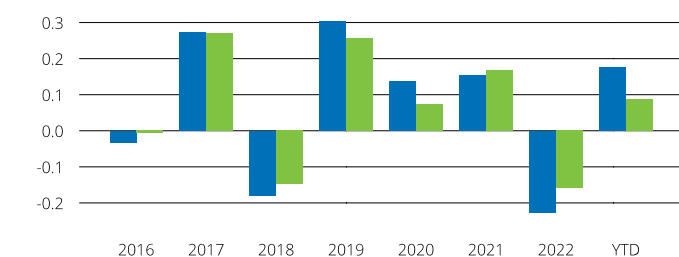
Fundamentals (for last 12 months)

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 Europe 600 Industry Consumer Discretionary 30-15 Index	16.4	13.5	14.1	12.9	2.2	3.0	1.0	17.5
STOXX Europe 600 Index	15.2	12.7	13.4	12.5	1.8	3.3	1.2	1.7

Performance and annual returns⁴

— STOXX® Europe 600 Industry Consumer Discretionary 30-15 Index

— STOXX® Europe 600 Index



■ STOXX® Europe 600 Industry Consumer Discretionary 30-15 Index

■ STOXX® Europe 600 Index

Methodology

The STOXX Europe 600 Consumer Discretionary 30-15 Index is a market cap weighted index designed to represent the performance of securities from the STOXX Europe 600 Index that belong to the Consumer Discretionary Industry. All securities in the index are classified in the Consumer Discretionary Industry as per the Industry Classification Benchmark (ICB). Companies are subject to quarterly 30-15 capping, whereas the largest company is capped at 30% and the remaining companies are capped at 15%.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1169656704	S60040CG	S60040CG INDEX	.S60040CG
Net Return EUR	CH1169656696	S60040CR	S60040CR INDEX	.S60040CR
Price EUR	CH1169656712	S60040CP		.S60040CP
Gross Return USD	CH1169656688	S60040CX		.S60040CX
Net Return USD	CH1169656670	S60040CV		.S60040CV
Price USD	CH1169656720	S60040CL		.S60040CL

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

Quick facts

Weighting	Free-float market capitalization
Cap factor	The largest company is capped at 30% and the remaining
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 on March. 19, 2012
History	Available from March. 19, 2012
Inception date	August. 30, 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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 19, 2012 to May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
LVMH MOET HENNESSY	Consumer Products & Services	France	16.26
L'OREAL	Consumer Products & Services	France	7.43
CIE FINANCIERE RICHEMONT	Consumer Products & Services	Switzerland	5.96
HERMES INTERNATIONAL	Consumer Products & Services	France	5.16
RELX PLC	Media	Great Britain	4.35
MERCEDES-BENZ GROUP	Automobiles & Parts	Germany	4.22
COMPASS GRP	Consumer Products & Services	Great Britain	3.52
Kering	Consumer Products & Services	France	2.76
Industria de Diseno Textil SA	Retail	Spain	2.68
STELLANTIS	Automobiles & Parts	Italy	2.55

⁵ Based on the composition as of May 31, 2023