

# STOXX® DEVELOPED EUROPE CONSUMER DISCRETIONARY INDEX

## Index description

The STOXX Developed Europe Consumer Discretionary Index is a broad market cap weighted index designed to represent the performance of the Large and Mid Cap companies from Developed Europe in the ICB Consumer Discretionary Industry. STOXX Developed Europe 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 STOXX World Equity Index series, and its countries follow the STOXX World Country Classification Framework.

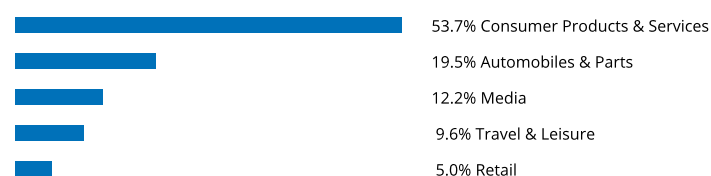
## Key facts

- »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.

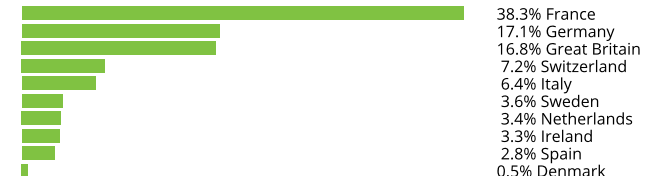
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Developed Europe Consumer Discretionary Index	2,327.4	1,306.2	20.4	8.4	225.2	0.2	17.2	0.0	N/A
STOXX Developed World Index	60,289.3	54,289.8	31.4	10.9	2,655.1	0.1	4.9	0.0	2.9

## 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 Developed Europe Consumer Discretionary Index	-6.9	17.5	17.6	51.0	24.5	N/A	N/A	17.5	14.7	4.5
STOXX Developed World Index	-0.9	8.5	2.1	35.2	43.9	N/A	N/A	2.1	10.5	7.5
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Developed Europe Consumer Discretionary Index	17.0	21.7	26.4	25.1	25.1	N/A	N/A	0.5	0.5	0.2
STOXX Developed World Index	10.7	12.4	18.0	16.1	18.2	N/A	N/A	-0.0	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Developed Europe Consumer Discretionary Index	0.8	0.7	0.7	0.7	0.7	11.1	16.4	17.9	18.1	17.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Developed Europe Consumer Discretionary Index	1.2	1.1	1.1	1.1	1.0	-6.2	1.2	0.8	0.2	-0.2

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

<sup>2</sup> Based on EURIBOR1M

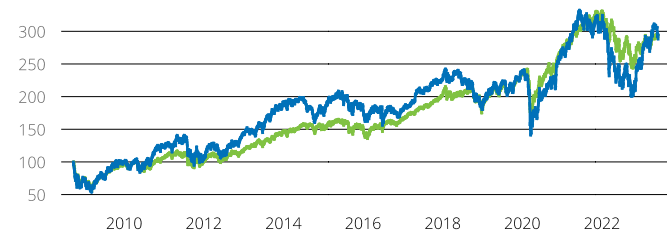
(USD, net return), all data as of May 31, 2023

## STOXX INDICES

## STOXX® DEVELOPED EUROPE CONSUMER DISCRETIONARY

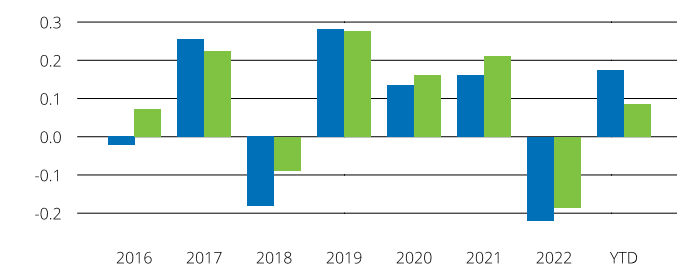
## Fundamentals (for last 12 months)

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 Developed Europe Consumer Discretionary Index	15.2	13.7	13.7	13.0	2.1	2.4	0.9	18.5
STOXX Developed World Index	22.9	17.5	18.9	17.1	0.1	1.7	1.8	6.1

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

— STOXX® Developed Europe Consumer Discretionary Index

— STOXX® Developed World Index



■ STOXX® Developed Europe Consumer Discretionary Index

■ STOXX® Developed World Index

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH1213353084	SWDE40GR		.SWDE40GR
Net Return EUR	CH1213353076	SWDE40R		.SWDE40R
Price EUR	CH1213353092	SWDE40P		.SWDE40P
Gross Return USD	CH1213353050	SWDE40GV		.SWDE40GV
Net Return USD	CH1213353043	SWDE40V		.SWDE40V
Price USD	CH1213353068	SWDE40L		.SWDE40L

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 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	May. 17, 2023

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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Sep. 22, 2008 to May 31, 2023

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

## STOXX® DEVELOPED EUROPE CONSUMER DISCRETIONARY INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
LVMH MOET HENNESSY	Consumer Products & Services	France	17.24
L'OREAL	Consumer Products & Services	France	7.88
CIE FINANCIERE RICHEMONT	Consumer Products & Services	Switzerland	6.32
HERMES INTERNATIONAL	Consumer Products & Services	France	5.47
RELX PLC	Media	Great Britain	4.61
MERCEDES-BENZ GROUP	Automobiles & Parts	Germany	4.48
COMPASS GRP	Consumer Products & Services	Great Britain	3.73
Kering	Consumer Products & Services	France	2.93
Industria de Diseno Textil SA	Retail	Spain	2.84
STELLANTIS	Automobiles & Parts	Italy	2.71

<sup>5</sup> Based on the composition as of May 31, 2023

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