SUPERSECTOR INDICES

STOXX® GLOBAL 1800 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 (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 1800 Retail Index	3,229.7	2,778.9	52.4	9.6	1108.9	1.4	39.9	0.1	1.9
STOXX Global 1800 Index	59,490.8	53,924.1	30.0	10.4	2,655.1	0.4	4.9	0.0	3.1

Supersector weighting (top 10)

100.0% Retail

Country weighting

88.3% United States
4.8% Japan
2.0% Canada
1.4% Australia
1.3% Spain
1.2% Great Britain
0.3% Sweden
0.2% Germany
0.2% Switzerland
0.1% France

Risk and return figures[1]

Index returns					Return (%)				Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 Retail Index	1.7	13.1	3.3	12.1	44.7	N/A	N/A	3.4	3.9	7.8
STOXX Global 1800 Index	-1.2	8.1	2.0	34.8	43.5	N/A	N/A	2.0	10.5	7.6
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio[2]
STOXX Global 1800 Retail Index	15.4	19.1	25.8	22.8	22.4	N/A	N/A	0.1	0.2	0.3
STOXX Global 1800 Index	10.6	12.4	17.9	16.0	18.1	N/A	N/A	-0.0	0.6	0.4
Index to benchmark					Correlation				Tracking error (%)
STOXX Global 1800 Retail Index	0.5	0.7	0.8	0.8	0.8	13.0	13.0	14.3	13.7	12.5
Index to benchmark					Beta				Annualized information ratio
STOXX Global 1800 Retail Index	0.8	1.2	1.2	1.1	1.0	2.5	0.9	0.1	-0.4	0.0

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M
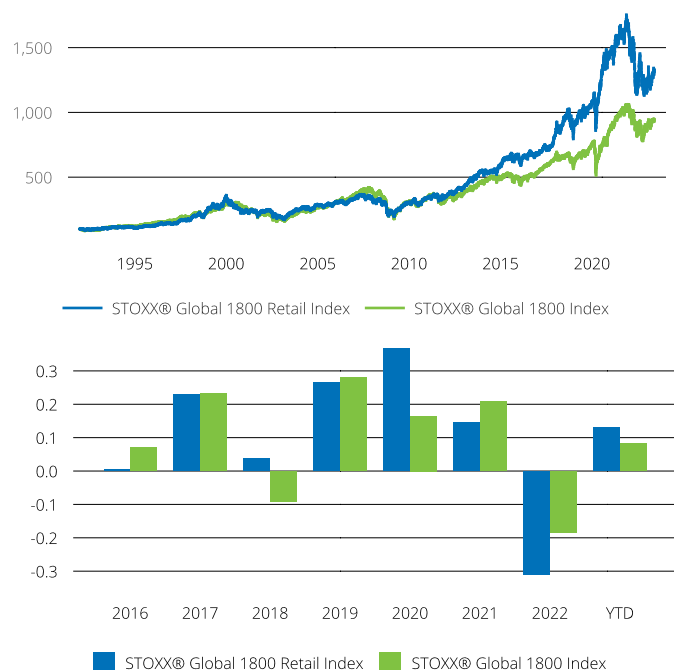
(USD, net return), all data as of May 31, 2023

STOXX Ltd. is part of Qontigo

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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 Global 1800 Retail Index	37.2	29.8	36.7	29.8	8.6	0.8	1.4	39.2
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	1.7	1.8	6.0

Performance and annual returns[4]

- STOXX® Global 1800 Retail Index
- STOXX® Global 1800 Index

- STOXX® Global 1800 Retail Index
- STOXX® Global 1800 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	CH0258404679	SXW1RTGR		.SXW1RTGR
Net Return	EUR	CH0111519234	SXW1RTSR	SXW1RTSR INDEX	.SXW1RTSR
Price	EUR	CH0111519218	SXW1RTSE	SXW1RTSE INDEX	.SXW1RTSE
Gross Return	USD	CH0258404869	SXW1RTGV		.SXW1RTGV
Net Return	USD	CH0111519242	SXW1RTSV	SXW1RTSV INDEX	.SXW1RTSV
Price	USD	CH0111519226	SXW1RTS	SXW1RTS INDEX	.SXW1RTS
Price	USD	CH0111519226	SXW1RTS	SXW1RTS INDEX	.SXW1RTS

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, 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.

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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Dec. 31, 1991 to May 31, 2023

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

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Amazon.com Inc.	Retail	United States	39.91
Home Depot Inc.	Retail	United States	10.40
Costco Wholesale Corp.	Retail	United States	8.17
WALMART INC.	Retail	United States	7.55
Lowe's Cos.	Retail	United States	4.38
TJX Cos.	Retail	United States	3.19
Target Corp.	Retail	United States	2.17
O'Reilly Automotive Inc.	Retail	United States	2.03
Fast Retailing Co. Ltd.	Retail	Japan	2.00
AutoZone Inc.	Retail	United States	1.63

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