STOXX® GLOBAL 1800 INDUSTRY CONSUMER DISCRETIONARY INDEX

Index description

The STOXX Industry indices track industries of the relevant benchmark index. There are 11 industries according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following Industries are available: Technology, Telecommunications, Health Care, Financials, Real Estate, Consumer Discretionary, Consumer Staples, Industrials, Basic Materials, Energy, Utilities.

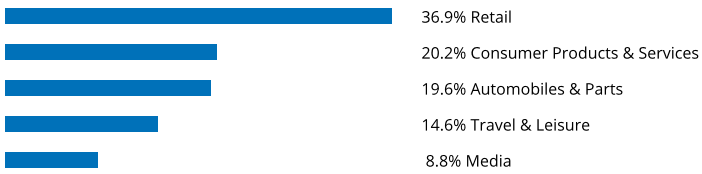
Key facts

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

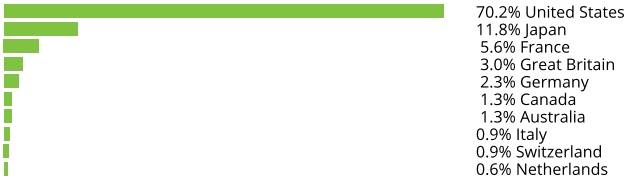
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 1800 Industry Consumer Discretionary Index	8,586.1	7,139.1	26.6	8.6	951.5	1.3	13.3	0.0	4.8
STOXX Global 1800 Index	54,825.1	49,884.8	27.7	9.6	2,358.4	0.7	4.7	0.0	3.3

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 Global 1800 Industry Consumer Discretionary Index	2.1	-19.5	-18.4	23.3	49.4	N/A	N/A	-18.5	7.3	8.5
STOXX Global 1800 Index	6.1	-9.8	-6.7	27.3	45.4	N/A	N/A	-6.7	8.5	7.9
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Global 1800 Industry Consumer Discretionary Index	21.9	25.7	24.6	22.3	19.1	N/A	N/A	-0.8	0.3	0.4
STOXX Global 1800 Index	19.5	18.6	18.0	20.4	17.5	N/A	N/A	-0.3	0.4	0.5
Index to benchmark				**Correlation**					**Tracking error (%)**	
STOXX Global 1800 Industry Consumer Discretionary Index	0.9	0.9	0.9	0.9	0.9	10.2	11.0	10.4	8.3	7.0
Index to benchmark					**Beta**				**Annualized information ratio**	
STOXX Global 1800 Industry Consumer Discretionary Index	1.0	1.3	1.3	1.0	1.0	-4.7	-1.2	-1.2	-0.1	0.1

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

[2] Based on EURIBOR1M

(EUR, price), all data as of Oct. 31, 2022

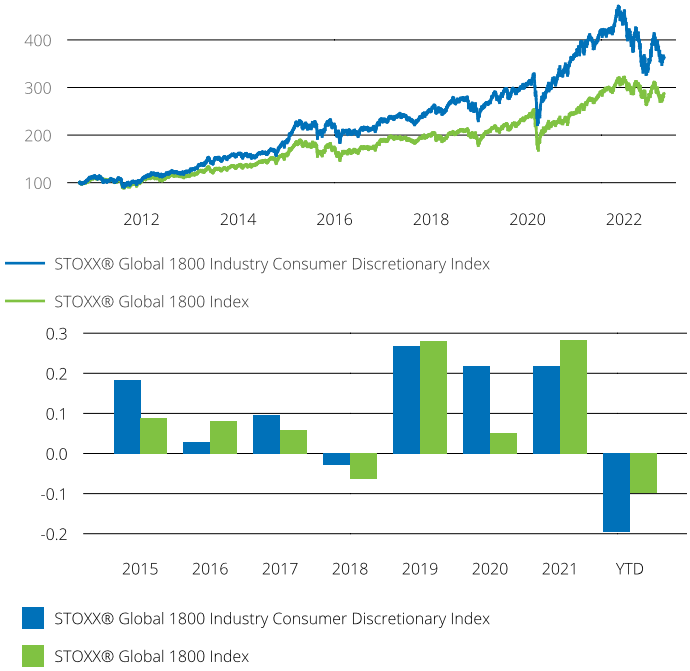
INDUSTRY INDICES

STOXX® GLOBAL 1800 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 Global 1800 Industry Consumer Discretionary Index	51.2	23.5	21.0	17.6	3.6	0.7	1.5	32.0
STOXX Global 1800 Index	19.1	16.0	16.5	15.2	0.1	1.4	1.9	18.2

Performance and annual returns[4]



Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each industry 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	CH0462357564	SXWCDGR		.SXWCDGR
Net Return	EUR	CH0462357580	SXWCDR	SXWCDR INDEX	.SXWCDR
Price	EUR	CH0462357572	SXWCDP	SXWCDP INDEX	.SXWCDP
Gross Return	USD	CH0462357598	SXWCDGV		.SXWCDGV
Net Return	USD	CH0462357614	SXWCDV	SXWCDV INDEX	.SXWCDV
Price	USD	CH0462357606	SXWCDL	SXWCDL INDEX	.SXWCDL

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, EURO STOXX
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00 CET 18:00 CET
Base value/base date	100 as of Jun. 18, 2010
History	Jun. 18, 2010
Inception date	Sep. 21, 2020

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

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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. 17, 2010 to Oct. 31, 2022

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Amazon.com Inc.	Retail	United States	13.33
TESLA	Automobiles & Parts	United States	8.45
Home Depot Inc.	Retail	United States	4.31
Costco Wholesale Corp.	Retail	United States	3.15
WALMART INC.	Retail	United States	2.93
McDonald's Corp.	Travel & Leisure	United States	2.86
Walt Disney Co.	Media	United States	2.75
Toyota Motor Corp.	Automobiles & Parts	Japan	2.38
LVMH MOET HENNESSY	Consumer Products & Services	France	2.34
Netflix Inc.	Media	United States	1.84

[5] Based on the composition as of Oct. 31, 2022