

STOXX® GLOBAL 1800 FOOD & BEVERAGE INDEX

Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 19 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available: automobile and parts, banks, basic resources, chemicals, construction and materials, financial services, food and beverage, health care, industrial goods and services, insurance, media, oil and gas, personal and household goods, real estate, communications, retail, technology, travel and leisure and 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 Global 1800 Food & Beverage Index | 2,125.4 | 1,809.3 | 23.8 | 7.1 | 298.4 | 1.5 | 16.5 | 0.1 | 3.5 |
| STOXX Global 1800 Index | 52,169.8 | 47,233.5 | 26.2 | 9.6 | 1,831.9 | 1.1 | 3.9 | 0.0 | 3.1 |

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 Global 1800 Food & Beverage Index | -4.9 | 2.5 | 2.5 | 21.4 | 46.9 | N/A | N/A | 2.5 | 6.7 | 8.1 |
| STOXX Global 1800 Index | -7.3 | -12.5 | -12.5 | 22.4 | 53.7 | N/A | N/A | -12.6 | 7.0 | 9.1 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global 1800 Food & Beverage Index | 13.4 | 13.3 | 13.3 | 16.0 | 14.0 | N/A | N/A | 0.2 | 0.4 | 0.6 |
| STOXX Global 1800 Index | 17.5 | 18.3 | 18.3 | 20.7 | 17.7 | N/A | N/A | -0.8 | 0.3 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global 1800 Food & Beverage Index | 0.8 | 0.6 | 0.6 | 0.8 | 0.8 | 8.1 | 14.3 | 14.3 | 12.2 | 11.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global 1800 Food & Beverage Index | 0.7 | 0.5 | 0.5 | 0.6 | 0.6 | 3.8 | 1.0 | 1.0 | -0.2 | -0.2 |

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

² Based on EURIBOR1M

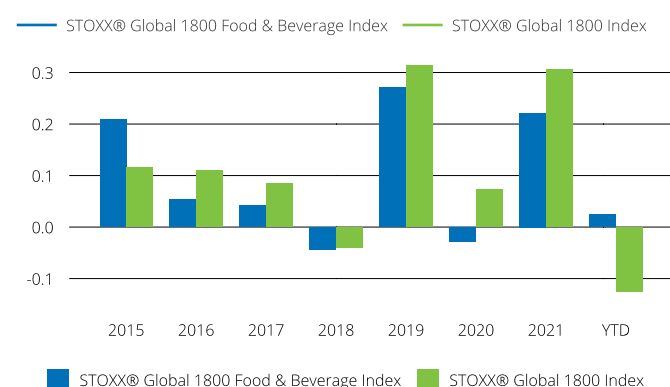
(EUR, gross return), all data as of Dec. 30, 2022

SUPERSECTOR INDICES

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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 Food & Beverage Index | 20.3 | 19.6 | 20.0 | 19.5 | 3.1 | 2.3 | 2.0 | 1.7 |
| STOXX Global 1800 Index | 18.9 | 15.9 | 16.2 | 15.1 | 0.1 | 1.8 | 1.9 | 11.8 |

Performance and annual returns⁴

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 | CH0258404588 | SXW1FOGR | | .SXW1FOGR |
| Net Return EUR | CH0111518673 | SXW1FOBR | SXW1FOBR INDEX | .SXW1FOBR |
| Price EUR | CH0111518657 | SXW1FOBE | SXW1FOBE INDEX | .SXW1FOBE |
| Gross Return USD | CH0258404786 | SXW1FOGV | | .SXW1FOGV |
| Net Return USD | CH0111518681 | SXW1FOBV | SXW1FOBV INDEX | .SXW1FOBV |
| Price USD | CH0111518665 | SXW1FOB | SXW1FOB INDEX | .SXW1FOB |
| Price USD | CH0111518665 | SXW1FOB | SXW1FOB INDEX | .SXW1FOB |

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.

CONTACT DETAILS

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DISCLAIMER

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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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Nov. 19, 2014 to Dec. 30, 2022

(EUR, gross return), all data as of Dec. 30, 2022

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|----------------------------|--------------------------|----------------|-------------------|
| NESTLE | Food, Beverage & Tobacco | Switzerland | 16.49 |
| Coca-Cola Co. | Food, Beverage & Tobacco | United States | 12.91 |
| PepsiCo Inc. | Food, Beverage & Tobacco | United States | 12.89 |
| DIAGEO | Food, Beverage & Tobacco | Great Britain | 5.17 |
| MONDELEZ | Food, Beverage & Tobacco | United States | 4.71 |
| ANHEUSER-BUSCH INBEV | Food, Beverage & Tobacco | Belgium | 2.77 |
| Archer Daniels Midland Co. | Food, Beverage & Tobacco | United States | 2.64 |
| General Mills Inc. | Food, Beverage & Tobacco | United States | 2.58 |
| CORTEVA | Food, Beverage & Tobacco | United States | 2.17 |
| PERNOD RICARD | Food, Beverage & Tobacco | France | 2.04 |

⁵ Based on the composition as of Dec. 30, 2022
