

STOXX® INTERNATIONAL DEVELOPED MARKETS CONSUMER STAPLES INDEX

Index description

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

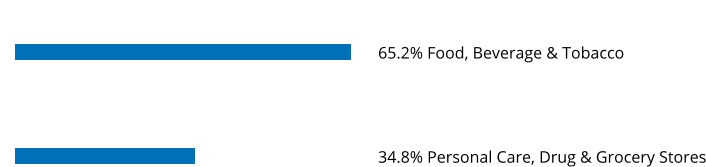
Key facts

- »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.

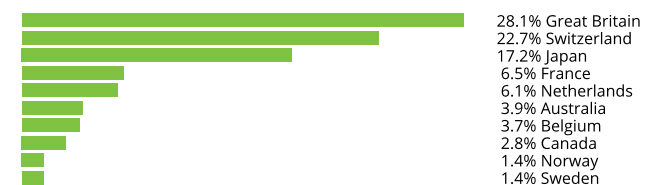
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|--|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX International Developed Markets Consumer Staples Index | 1,933.1 | 1,533.6 | 16.5 | 5.9 | 329.2 | 0.7 | 21.5 | 0.0 | 4.1 |
| STOXX International Developed Markets Index | 23,380.7 | 18,711.0 | 16.8 | 6.9 | 329.2 | 0.1 | 1.8 | 0.0 | 3.7 |

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 International Developed Markets Consumer Staples Index | 1.6 | 6.0 | 3.5 | 3.2 | 10.3 | N/A | N/A | 3.5 | 1.1 | 2.0 |
| STOXX International Developed Markets Index | 3.3 | 14.2 | 14.6 | 30.4 | 25.2 | N/A | N/A | 14.5 | 9.2 | 4.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX International Developed Markets Consumer Staples Index | 10.1 | 10.4 | 13.3 | 13.1 | 13.7 | N/A | N/A | 0.2 | 0.0 | 0.2 |
| STOXX International Developed Markets Index | 12.7 | 12.2 | 15.6 | 15.2 | 16.4 | N/A | N/A | 0.9 | 0.5 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX International Developed Markets Consumer Staples Index | 0.8 | 0.7 | 0.8 | 0.8 | 0.8 | 6.8 | 9.0 | 9.1 | 8.8 | 9.3 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX International Developed Markets Consumer Staples Index | 0.7 | 0.6 | 0.7 | 0.7 | 0.7 | -3.1 | -1.5 | -1.2 | -1.0 | -0.4 |

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

² Based on EURIBOR1M

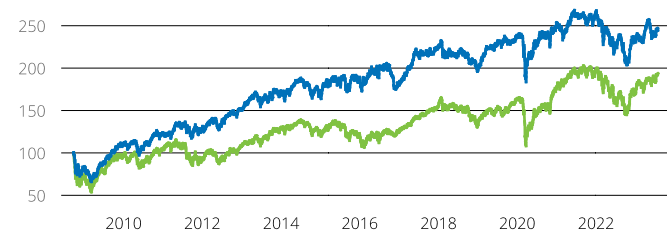
(USD, net return), all data as of Jul. 31, 2023

STOXX INDICES

STOXX® INTERNATIONAL DEVELOPED MARKETS CONSUMER

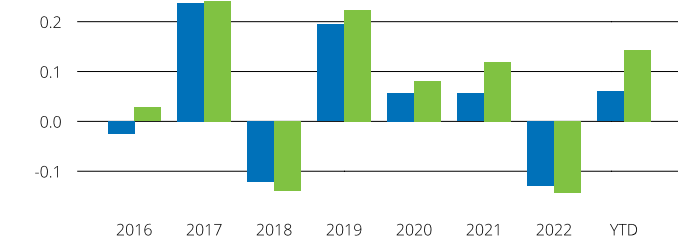
Fundamentals (for last 12 months)

| 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 International Developed Markets Consumer Staples Index | 18.7 | 17.7 | 18.3 | 17.6 | 2.3 | 2.5 | 1.0 | 1.3 |
| STOXX International Developed Markets Index | 16.1 | 14.5 | 14.5 | 14.1 | 1.8 | 3.0 | 1.3 | 4.9 |

Performance and annual returns⁴

— STOXX® International Developed Markets Consumer Staples Index

— STOXX® International Developed Markets Index



■ STOXX® International Developed Markets Consumer Staples Index

■ STOXX® International Developed Markets Index

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|-----------|-----------|
| Gross Return EUR | CH1213352474 | SWDU45GR | | .SWDU45GR |
| Net Return EUR | CH1213352466 | SWDU45R | | .SWDU45R |
| Price EUR | CH1213352490 | SWDU45P | | .SWDU45P |
| Gross Return USD | CH1213352441 | SWDU45GV | | .SWDU45GV |
| Net Return USD | CH1213352433 | SWDU45V | | .SWDU45V |
| Price USD | CH1213352458 | SWDU45L | | .SWDU45L |

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

Methodology

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

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 | November. 16, 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

STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | <https://qontigo.com/support/>

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 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. 22, 2008 to Jul. 31, 2023

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

STOXX INDICES

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------------|--------------------------------------|----------------|-------------------|
| NESTLE | Food, Beverage & Tobacco | Switzerland | 21.47 |
| UNILEVER PLC | Personal Care, Drug & Grocery Stores | Great Britain | 9.25 |
| DIAGEO | Food, Beverage & Tobacco | Great Britain | 6.41 |
| BRITISH AMERICAN TOBACCO | Food, Beverage & Tobacco | Great Britain | 4.48 |
| RECKITT BENCKISER GRP | Personal Care, Drug & Grocery Stores | Great Britain | 3.61 |
| ANHEUSER-BUSCH INBEV | Food, Beverage & Tobacco | Belgium | 3.35 |
| PERNOD RICARD | Food, Beverage & Tobacco | France | 2.92 |
| DANONE | Food, Beverage & Tobacco | France | 2.56 |
| Seven & I Holdings Co. Ltd. | Personal Care, Drug & Grocery Stores | Japan | 2.21 |
| AHOLD DELHAIZE | Personal Care, Drug & Grocery Stores | Netherlands | 2.20 |

⁵ Based on the composition as of Jul. 31, 2023