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.
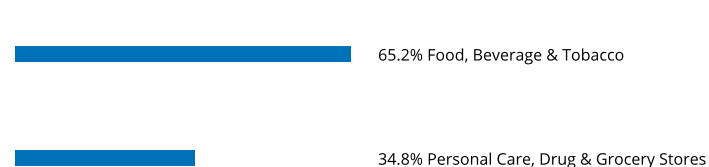
Key facts

»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.

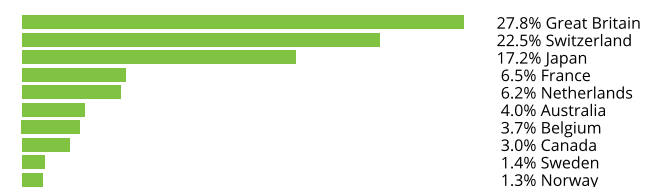»Its countries follow the STOXX World Country classification framework.

Descriptive statistics

Index	Market cap (USD bn.)		Mean	Median	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	1,909.9	1,511.4	16.3	5.7	321.1	0.6	21.2	0.0	4.1
STOXX International Developed Markets Index	22,656.4	18,130.2	16.2	6.7	321.1	0.1	1.8	0.0	3.7

Supersector weighting (top 10)

65.2% Food, Beverage & Tobacco

34.8% Personal Care, Drug & Grocery Stores

Country weighting

27.8% Great Britain
22.5% Switzerland
17.2% Japan
6.5% France
6.2% Netherlands
4.0% Australia
3.7% Belgium
3.0% Canada
1.4% Sweden
1.3% Norway

Risk and return figures[1]

Index returns						Return (%)			Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX International Developed Markets Consumer Staples Index	2.6	4.7	6.9	7.8	13.5	N/A	N/A	6.8	2.5	2.6
STOXX International Developed Markets Index	4.7	11.1	17.1	31.4	27.2	N/A	N/A	17.1	9.5	4.9
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio[2]	
STOXX International Developed Markets Consumer Staples Index	9.5	10.5	13.7	13.2	13.7	N/A	N/A	0.4	0.2	0.2
STOXX International Developed Markets Index	12.3	12.1	16.1	15.2	16.3	N/A	N/A	0.8	0.6	0.3
Index to benchmark					Correlation				Tracking error (%)	
STOXX International Developed Markets Consumer Staples Index	0.7	0.7	0.8	0.8	0.8	7.4	9.4	9.4	8.8	9.3
Index to benchmark					Beta				Annualized information ratio	
STOXX International Developed Markets Consumer Staples Index	0.6	0.6	0.7	0.7	0.7	-3.3	-1.3	-1.1	-0.8	-0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
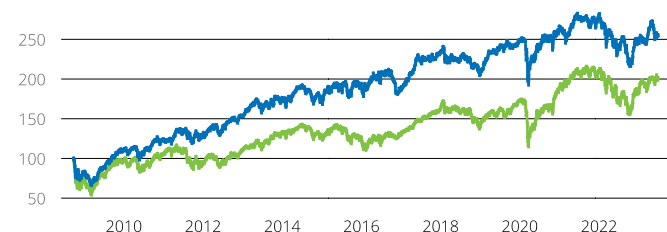[2] Based on EURIBOR1M

(USD, gross return), all data as of Jun. 30, 2023

STOXX INDICES
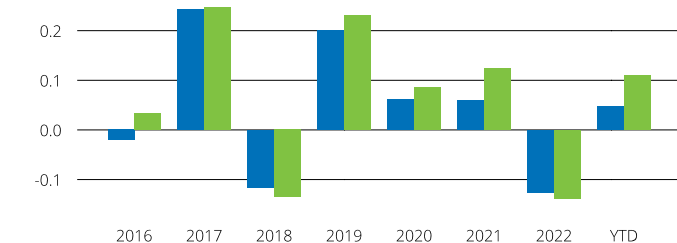# STOXX® INTERNATIONAL DEVELOPED MARKETS CONSUMER

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	19.4	17.6	18.9	17.6	2.3	3.0	1.0	1.2
STOXX International Developed Markets Index	15.8	14.2	14.3	13.9	1.7	3.7	1.3	5.5

Performance and annual returns[4]

— STOXX® International Developed Markets Consumer Staples Index
— STOXX® International Developed Markets Index

■ STOXX® International Developed Markets Consumer Staples Index
■ STOXX® International Developed Markets Index

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.

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

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.

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] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Sep. 22, 2008 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

STOXX INDICES

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	21.24
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	9.06
DIAGEO	Food, Beverage & Tobacco	Great Britain	6.39
BRITISH AMERICAN TOBACCO	Food, Beverage & Tobacco	Great Britain	4.47
RECKITT BENCKISER GRP	Personal Care, Drug & Grocery Stores	Great Britain	3.66
ANHEUSER-BUSCH INBEV	Food, Beverage & Tobacco	Belgium	3.35
PERNOD RICARD	Food, Beverage & Tobacco	France	2.96
DANONE	Food, Beverage & Tobacco	France	2.60
Seven & I Holdings Co. Ltd.	Personal Care, Drug & Grocery Stores	Japan	2.32
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	2.20

[5] Based on the composition as of Jun. 30, 2023