STOXX® USA 900 INDUSTRY CONSUMER STAPLES 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.
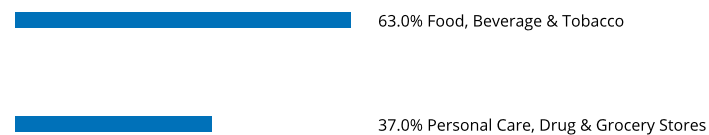
Key facts

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

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX USA 900 Industry Consumer Staples Index	2,304.9	2,184.7	47.5	21.7	357.6	4.7	16.4	0.2	2.0
STOXX USA 900 Index	42,444.5	40,680.8	45.2	13.9	2,903.0	3.0	7.1	0.0	2.6

Supersector weighting (top 10)

63.0% Food, Beverage & Tobacco

37.0% Personal Care, Drug & Grocery Stores

Country weighting

100.0% United States

Risk and return figures[1]

Index returns						Return (%)				Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX USA 900 Industry Consumer Staples Index	2.9	-1.7	2.7	30.8	40.4	N/A	N/A	2.7	9.4	7.1
STOXX USA 900 Index	6.8	15.7	17.8	40.2	60.5	N/A	N/A	18.0	12.0	10.0
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio[2]	
STOXX USA 900 Industry Consumer Staples Index	9.0	11.0	13.4	13.8	17.7	N/A	N/A	0.0	0.7	0.4
STOXX USA 900 Index	11.2	14.8	19.8	18.8	22.2	N/A	N/A	0.7	0.6	0.4
Index to benchmark					Correlation				Tracking error (%)	
STOXX USA 900 Industry Consumer Staples Index	0.7	0.5	0.7	0.6	0.8	8.4	13.0	14.4	14.8	14.4
Index to benchmark					Beta				Annualized information ratio	
STOXX USA 900 Industry Consumer Staples Index	0.6	0.4	0.5	0.5	0.6	-5.3	-2.6	-1.1	-0.3	-0.3

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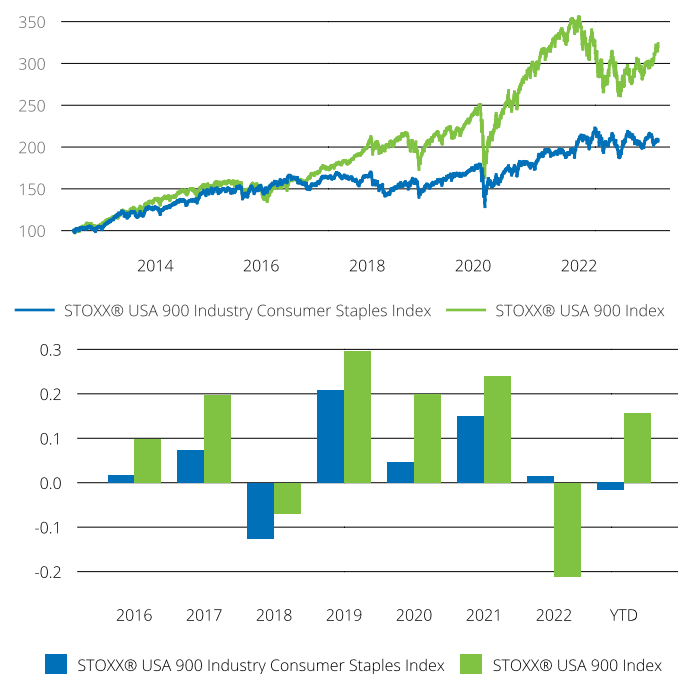[2] Based on EURIBOR1M

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

INDUSTRY INDICES
STOXX® USA 900 INDUSTRY CONSUMER STAPLES INDEX

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 USA 900 Industry Consumer Staples Index	25.7	18.1	23.6	18.1	5.1	2.1	1.1	23.8
STOXX USA 900 Index	30.0	20.9	22.8	20.3	0.1	1.4	2.4	15.9

Performance and annual returns[4]

— STOXX® USA 900 Industry Consumer Staples Index   — STOXX® USA 900 Index

■ STOXX® USA 900 Industry Consumer Staples Index   ■ STOXX® USA 900 Index

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	CH0462359248	SX90CSGR		.SX90CSGR
Net Return	EUR	CH0462359263	SX90CSR	SX90CSR INDEX	.SX90CSR
Price	EUR	CH0462359255	SX90CSP	SX90CSP INDEX	.SX90CSP
Gross Return	USD	CH0462359271	SX90CSGV		.SX90CSGV
Net Return	USD	CH0462359297	SX90CSV	SX90CSV INDEX	.SX90CSV
Price	USD	CH0462359289	SX90CSL	SX90CSL INDEX	.SX90CSL

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. 15, 2012
History	Jun. 15, 2012
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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Jun. 15, 2012 to Jun. 30, 2023

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

INDUSTRY INDICES
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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	16.37
PepsiCo Inc.	Food, Beverage & Tobacco	United States	11.68
Coca-Cola Co.	Food, Beverage & Tobacco	United States	10.81
Philip Morris International In	Food, Beverage & Tobacco	United States	6.93
MONDELEZ	Food, Beverage & Tobacco	United States	4.55
CVS HEALTH CORP.	Personal Care, Drug & Grocery Stores	United States	4.05
Altria Group Inc.	Food, Beverage & Tobacco	United States	3.70
Colgate-Palmolive Co.	Personal Care, Drug & Grocery Stores	United States	2.93
McKesson Corp.	Personal Care, Drug & Grocery Stores	United States	2.68
Kimberly-Clark Corp.	Personal Care, Drug & Grocery Stores	United States	2.13

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