

# EURO STOXX® TOTAL MARKET FOOD BEVERAGE AND TOBACCO INDEX

## Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, 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

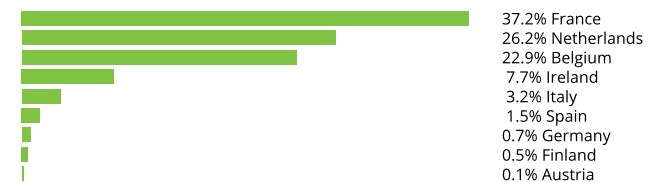
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Total Market Food Beverage and Tobacco Index	364.9	217.4	7.5	1.0	46.4	0.0	21.3	0.0	2.3
EURO STOXX Total Market Index	8,027.2	5,438.2	6.7	1.0	267.3	0.0	4.9	0.0	2.7

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Total Market Food Beverage and Tobacco Index	0.8	3.0	2.9	7.7	-11.1	N/A	N/A	2.9	2.5	-2.3
EURO STOXX Total Market Index	3.5	12.0	19.5	30.1	20.7	N/A	N/A	19.7	9.3	3.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX Total Market Food Beverage and Tobacco Index	12.2	13.1	14.2	17.1	18.6	N/A	N/A	0.0	0.1	-0.1
EURO STOXX Total Market Index	11.6	14.4	16.4	17.8	19.6	N/A	N/A	0.9	0.5	0.2
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Total Market Food Beverage and Tobacco Index	0.6	0.5	0.7	0.7	0.8	9.9	13.4	12.9	12.6	13.0
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Total Market Food Beverage and Tobacco Index	0.7	0.5	0.6	0.7	0.7	-3.2	-1.4	-1.3	-0.6	-0.6

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

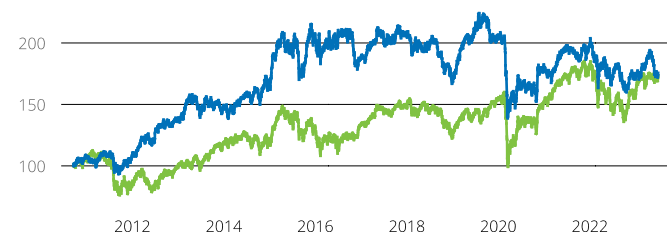
(EUR, price), all data as of Jun. 30, 2023

## SUPERSECTOR INDICES

## EURO STOXX® TOTAL MARKET FOOD BEVERAGE AND TOBACCO

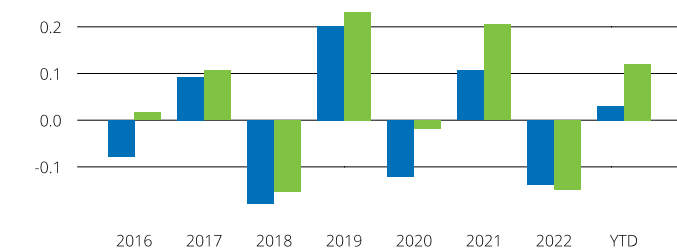
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Total Market Food Beverage and Tobacco Index	20.3	18.4	20.2	18.4	2.1	1.5	1.7	18.4
EURO STOXX Total Market Index	15.7	12.4	13.3	12.0	1.6	3.0	1.0	5.8

Performance and annual returns<sup>4</sup>

— EURO STOXX® Total Market Food Beverage and Tobacco Index

— EURO STOXX® Total Market Index



■ EURO STOXX® Total Market Food Beverage and Tobacco Index

■ EURO STOXX® Total Market Index

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return EUR	CH0462354587	SXTFGR		.SXTFGR
Net Return EUR	CH0462354603	SXTFR	SXTFR INDEX	.SXTFR
Price EUR	CH0462354595	SXTFP	SXTFP INDEX	.SXTFP
Gross Return USD	CH0462354611	SXTFGV		.SXTFGV
Net Return USD	CH0462354637	SXTFV	SXTFV INDEX	.SXTFV
Price USD	CH0462354629	SXTFL	SXTFL INDEX	.SXTFL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://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.

## CONTACT DETAILS

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

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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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Sep. 17, 2010 to Jun. 30, 2023

## EURO STOXX® TOTAL MARKET FOOD BEVERAGE AND TOBACCO INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ANHEUSER-BUSCH INBEV	Food, Beverage & Tobacco	Belgium	21.35
PERNOD RICARD	Food, Beverage & Tobacco	France	18.85
DANONE	Food, Beverage & Tobacco	France	16.56
HEINEKEN	Food, Beverage & Tobacco	Netherlands	11.22
DSM FIRMENICH AG	Food, Beverage & Tobacco	Netherlands	8.30
KERRY GRP	Food, Beverage & Tobacco	Ireland	6.45
HEINEKEN HLDG	Food, Beverage & Tobacco	Netherlands	4.30
DAVIDE CAMPARI	Food, Beverage & Tobacco	Italy	3.10
JDE PEET S	Food, Beverage & Tobacco	Netherlands	1.73
REMY COINTREAU	Food, Beverage & Tobacco	France	1.47

<sup>5</sup> Based on the composition as of Jun. 30, 2023

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