

STOXX® GLOBAL 1800 FOOD & BEVERAGE INDEX

Index description

The STOXX Sector indices are available for global markets as well as for Europe, the Eurozone and Eastern Europe. Using the market standard ICB Industry Classification Benchmark, companies are categorised according to their primary source of revenue. This categorisation guarantees a professional and accurate classification of companies in their respective business environments. There are 11 Industries, 20 Supersectors, 45 Sectors, 173 subsectors. Three supersectors indices namely Food and Beverage, Personal and Household Goods and Oil and Gas for EURO STOXX and STOXX Europe 600, STOXX Global 1800 Industry Consumer Goods and STOXX Global 1800 Food and Beverage would be maintained as legacy indices to continue to capture the economy reality of the indices. These indices would be maintained with the same history, name and identifiers.

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	2,132.1	1,810.8	23.2	8.5	294.3	1.4	16.3	0.1	3.5
STOXX Global 1800 Index	57,684.6	52,287.3	29.0	10.2	2,660.8	1.3	5.1	0.0	2.7

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 Global 1800 Food & Beverage Index	-0.9	-0.2	1.4	29.6	44.6	N/A	N/A	1.4	9.1	7.7
STOXX Global 1800 Index	3.6	12.2	13.6	43.3	63.2	N/A	N/A	13.7	12.8	10.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global 1800 Food & Beverage Index	6.5	10.3	11.2	11.6	13.9	N/A	N/A	-0.1	0.8	0.5
STOXX Global 1800 Index	8.8	11.7	14.8	14.5	17.6	N/A	N/A	0.7	0.8	0.6
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 Food & Beverage Index	0.6	0.5	0.6	0.6	0.8	6.9	11.3	11.9	11.4	11.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 Food & Beverage Index	0.5	0.4	0.5	0.5	0.6	-7.7	-2.2	-1.1	-0.4	-0.3

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

² Based on EURIBOR1M

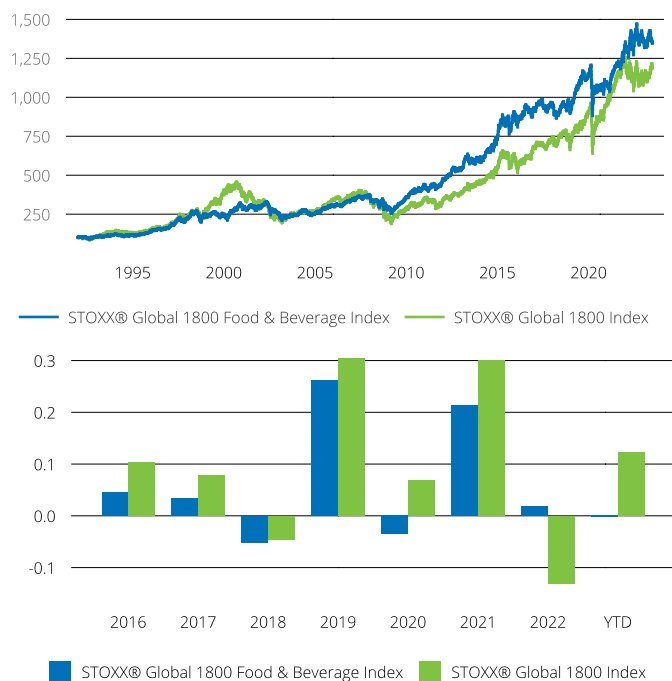
(EUR, net return), all data as of Jun. 30, 2023

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	23.5	19.1	22.1	19.1	3.2	1.7	1.8	1.3
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	1.9	1.9	10.8

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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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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Dec. 31, 1991 to Jun. 30, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	16.25
PepsiCo Inc.	Food, Beverage & Tobacco	United States	12.91
Coca-Cola Co.	Food, Beverage & Tobacco	United States	11.95
MONDELEZ	Food, Beverage & Tobacco	United States	5.03
DIAGEO	Food, Beverage & Tobacco	Great Britain	4.89
ANHEUSER-BUSCH INBEV	Food, Beverage & Tobacco	Belgium	2.56
CONSTELLATION BRANDS 'A'	Food, Beverage & Tobacco	United States	2.28
General Mills Inc.	Food, Beverage & Tobacco	United States	2.28
PERNOD RICARD	Food, Beverage & Tobacco	France	2.26
MONSTER BEVERAGE	Food, Beverage & Tobacco	United States	2.24

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