

# STOXX® GLOBAL 1800 INDUSTRY CONSUMER GOODS 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.

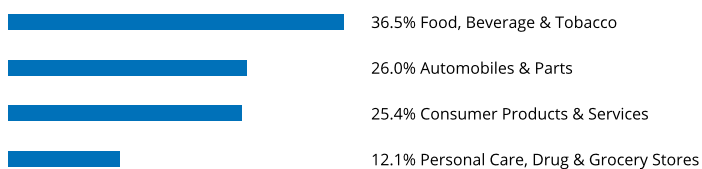
## Key facts

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

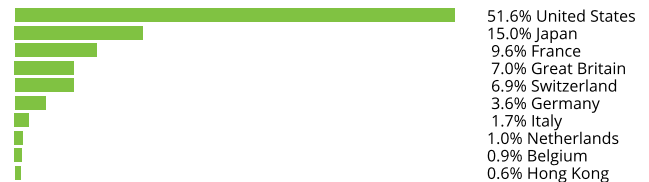
## Descriptive statistics

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 Industry Consumer Goods Index	7,309.5	5,832.0	26.9	9.4	661.4	1.3	11.3	0.0	2.8
STOXX Global 1800 Index	57,683.7	52,286.5	29.0	10.2	2,660.8	1.3	5.1	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
STOXX Global 1800 Industry Consumer Goods Index	5.1	12.9	9.0	41.8	56.2	N/A	N/A	9.1	12.4	9.4
STOXX Global 1800 Index	3.7	12.5	14.1	45.3	67.3	N/A	N/A	14.3	13.4	11.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Global 1800 Industry Consumer Goods Index	10.2	10.5	12.8	13.2	14.7	N/A	N/A	0.5	0.9	0.6
STOXX Global 1800 Index	8.8	11.7	14.8	14.5	17.6	N/A	N/A	0.7	0.9	0.6
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 Industry Consumer Goods Index	0.9	0.8	0.9	0.9	0.9	5.3	6.3	7.3	7.3	7.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 Industry Consumer Goods Index	1.0	0.8	0.8	0.8	0.8	3.0	0.0	-0.7	-0.2	-0.3

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

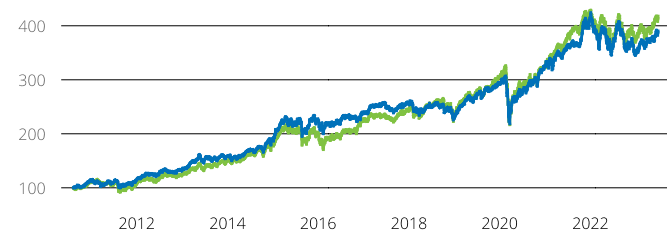
(EUR, gross return), all data as of Jun. 30, 2023

## INDUSTRY INDICES

## STOXX® GLOBAL 1800 INDUSTRY CONSUMER GOODS INDEX

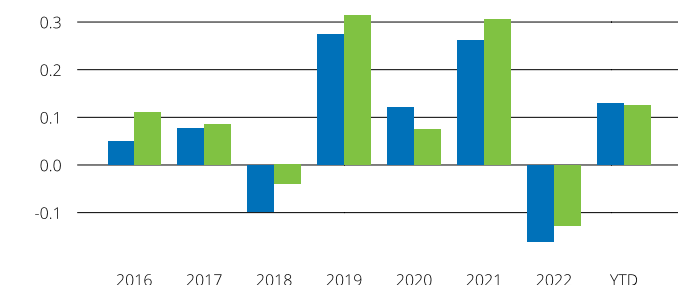
## Fundamentals (for last 12 months)

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
STOXX Global 1800 Industry Consumer Goods Index	21.7	18.2	20.0	17.6	2.9	2.5	1.5	4.5
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	2.5	1.9	10.8

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

— STOXX® Global 1800 Industry Consumer Goods Index

— STOXX® Global 1800 Index



■ STOXX® Global 1800 Industry Consumer Goods Index ■ STOXX® Global 1800 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	CH0364293099	SXW113GR		.SXW113GR
Net Return EUR	CH0364292869	SXW113R	SXW113R INDEX	.SXW113R
Net Return EUR	CH0364292869	SXW113R	SXW113R INDEX	.SXW113R
Price EUR	CH0364292703	SXW113E		.SXW113E
Price EUR	CH0364292703	SXW113E		.SXW113E
Gross Return USD	CH0364292968	SXW113GV		.SXW113GV
Net Return USD	CH0364292943	SXW113V		.SXW113V
Net Return USD	CH0364292943	SXW113V		.SXW113V
Price USD	CH0364293057	SXW113L		.SXW113L
Price USD	CH0364293057	SXW113L		.SXW113L

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
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Real-time (every 15)
Calculation hours	Real-time: 00:00 CET 22:00 CET
Base value/base date	100 as of Sep. 20, 2004
History	Available daily back to Sep. 20, 2004
Inception date	03-May-17

To learn more about the inception date, the currency, the 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 customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Aug. 09, 2010 to Jun. 30, 2023

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

## STOXX® GLOBAL 1800 INDUSTRY CONSUMER GOODS INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
TESLA	Automobiles & Parts	United States	11.34
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	5.62
NESTLE	Food, Beverage & Tobacco	Switzerland	5.05
PepsiCo Inc.	Food, Beverage & Tobacco	United States	4.01
LVMH MOET HENNESSY	Consumer Products & Services	France	3.84
Coca-Cola Co.	Food, Beverage & Tobacco	United States	3.71
Toyota Motor Corp.	Automobiles & Parts	Japan	3.11
Philip Morris International In	Food, Beverage & Tobacco	United States	2.38
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	2.15
Nike Inc. Cl B	Consumer Products & Services	United States	2.14

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