

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.

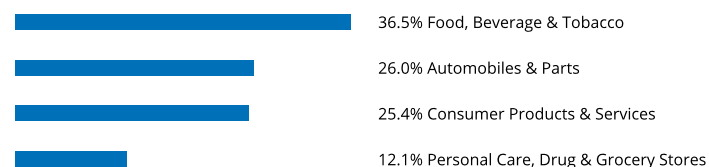
Key facts

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

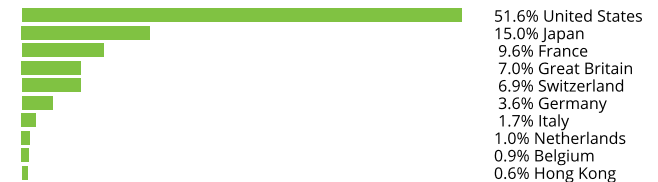
Descriptive statistics

| Index | Market cap (USD bn.) | | Components (USD bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Global 1800 Industry Consumer Goods Index | 7,974.7 | 6,362.7 | 29.3 | 10.2 | 721.6 | 1.5 | 11.3 | 0.0 | 2.8 |
| STOXX Global 1800 Index | 62,932.9 | 57,044.5 | 31.7 | 11.1 | 2,903.0 | 1.4 | 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 Industry Consumer Goods Index | 7.6 | 15.4 | 13.7 | 37.7 | 45.9 | N/A | N/A | 13.9 | 11.4 | 7.9 |
| STOXX Global 1800 Index | 6.1 | 15.0 | 19.1 | 41.2 | 56.4 | N/A | N/A | 19.3 | 12.3 | 9.5 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global 1800 Industry Consumer Goods Index | 11.6 | 11.1 | 14.7 | 14.7 | 15.6 | N/A | N/A | 0.7 | 0.7 | 0.5 |
| STOXX Global 1800 Index | 10.6 | 12.0 | 16.6 | 15.6 | 18.1 | N/A | N/A | 0.9 | 0.8 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global 1800 Industry Consumer Goods Index | 0.9 | 0.9 | 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 |

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

² Based on EURIBOR1M

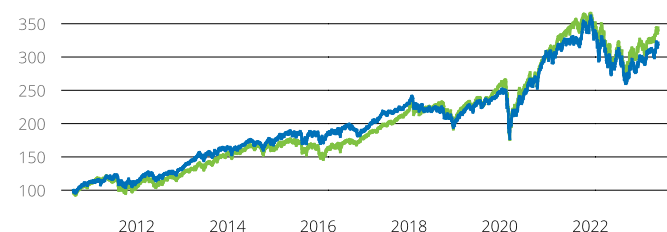
(USD, gross return), all data as of Jun. 30, 2023

INDUSTRY INDICES

STOXX® GLOBAL 1800 INDUSTRY CONSUMER GOODS INDEX

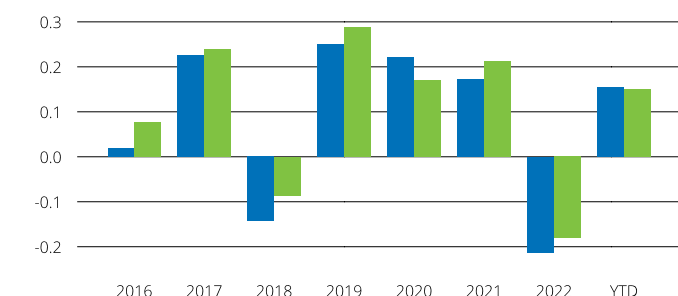
Fundamentals (for last 12 months)

| Index | Price/earnings incl. negative | | Price/earnings excl. negative | | Price/ book | Dividend yield (%) ³ | 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 | 2.6 | 1.5 | 4.5 |
| STOXX Global 1800 Index | 23.7 | 18.3 | 19.7 | 18.0 | 0.1 | 2.6 | 1.9 | 10.8 |

Performance and annual returns⁴

— 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

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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DISCLAIMER

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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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Aug. 09, 2010 to Jun. 30, 2023

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

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------|--------------------------------------|---------------|------------|
| 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 |

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