

# STOXX® GLOBAL 1800 FOOD & BEVERAGE INDEX

## Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 19 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available: automobile and parts, banks, basic resources, chemicals, construction and materials, financial services, food and beverage, health care, industrial goods and services, insurance, media, oil and gas, personal and household goods, real estate, communications, retail, technology, travel and leisure and 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
STOXX Global 1800 Food & Beverage Index	2,141.4	1,823.9	23.7	7.7	304.5	1.5	16.7	0.1	3.2
STOXX Global 1800 Index	55,800.2	50,578.8	28.1	9.7	2,490.5	0.4	4.9	0.0	3.1

## 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 Food & Beverage Index	-2.9	1.1	2.2	32.3	54.5	N/A	N/A	2.2	9.9	9.2
STOXX Global 1800 Index	2.4	8.5	3.0	42.6	61.1	N/A	N/A	3.1	12.7	10.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Global 1800 Food & Beverage Index	9.1	11.0	11.7	12.0	14.0	N/A	N/A	0.1	0.8	0.6
STOXX Global 1800 Index	11.0	12.2	15.9	15.0	17.6	N/A	N/A	0.1	0.8	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 Food & Beverage Index	0.3	0.5	0.6	0.7	0.8	11.8	12.0	12.6	11.5	11.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 Food & Beverage Index	0.3	0.4	0.5	0.5	0.6	-5.2	-1.5	-0.2	-0.3	-0.2

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

<sup>2</sup> Based on EURIBOR1M

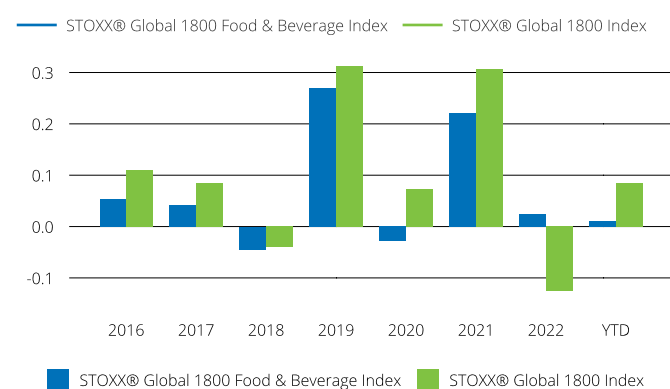
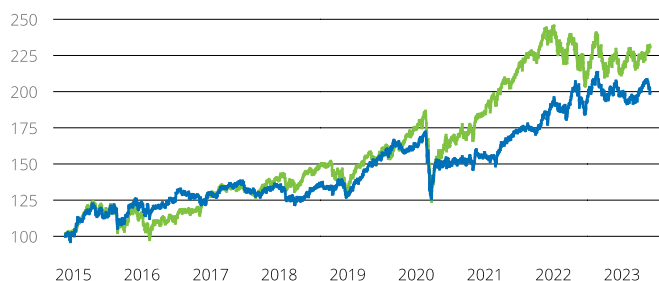
(EUR, gross return), all data as of May 31, 2023

## SUPERSECTOR INDICES

## STOXX® GLOBAL 1800 FOOD &amp; BEVERAGE 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 Food & Beverage Index	22.8	19.1	22.0	19.1	3.2	2.4	1.8	1.9
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	2.2	1.8	6.0

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

## 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](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, 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.

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

<sup>4</sup> STOXX data from Nov. 19, 2014 to May 31, 2023

(EUR, gross return), all data as of May 31, 2023

## STOXX® GLOBAL 1800 FOOD &amp; BEVERAGE INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
NESTLE	Food, Beverage & Tobacco	Switzerland	16.68
PepsiCo Inc.	Food, Beverage & Tobacco	United States	12.91
Coca-Cola Co.	Food, Beverage & Tobacco	United States	12.01
MONDELEZ	Food, Beverage & Tobacco	United States	5.15
DIAGEO	Food, Beverage & Tobacco	Great Britain	4.82
General Mills Inc.	Food, Beverage & Tobacco	United States	2.55
ANHEUSER-BUSCH INBEV	Food, Beverage & Tobacco	Belgium	2.44
CONSTELLATION BRANDS 'A'	Food, Beverage & Tobacco	United States	2.30
MONSTER BEVERAGE	Food, Beverage & Tobacco	United States	2.23
PERNOD RICARD	Food, Beverage & Tobacco	France	2.21

<sup>5</sup> Based on the composition as of May 31, 2023

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