

STOXX® GLOBAL 1800 EX EUROPE FOOD BEVERAGE AND TOBACCO INDEX

Index description

STOXX calculates several ex region, ex country and ex sector indices. This means that from the main index a specific region, country or sector is excluded. The sector classification is based on ICB Classification (www.icbenchmark.com.) Some examples:

- a) Blue-chip ex sector: the EURO STOXX 50 ex Financial Index excludes all companies assigned to the ICB code 30
- b) Benchmark ex region: the STOXX Global 1800 ex Europe Index excludes all companies from Europe
- c) Benchmark ex country: the STOXX Europe 600 ex UK Index excludes companies from the United Kingdom
- d) Size ex sector: the STOXX Europe Large 200 ex Banks Index excludes all companies assigned to the ICB code 3010

Key facts

- »Transparent and rules-based methodology
- »Buffer rule aims to reduce turnover
- »Weighted by free-float market cap

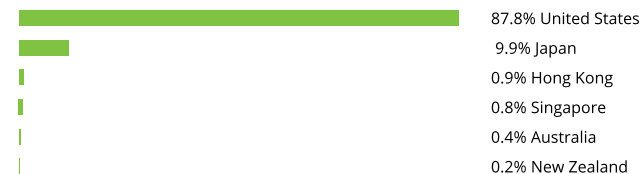
Descriptive statistics

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 ex Europe Food Beverage and Tobacco Index	1,659.1	1,471.1	27.8	11.4	251.2	1.6	17.1	0.1	2.6
STOXX Global 1800 Index	59,498.5	53,931.2	30.0	10.4	2,655.1	0.4	4.9	0.0	3.1

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 ex Europe Food Beverage and Tobacco Index	-5.3	-2.5	-1.7	22.8	23.1	N/A	N/A	-1.7	7.1	4.3
STOXX Global 1800 Index	-1.4	7.2	0.3	28.7	32.2	N/A	N/A	0.3	8.9	5.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global 1800 ex Europe Food Beverage and Tobacco Index	7.7	10.1	12.7	13.0	15.9	N/A	N/A	-0.3	0.5	0.3
STOXX Global 1800 Index	10.6	12.4	17.9	16.0	18.1	N/A	N/A	-0.1	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 ex Europe Food Beverage and Tobacco Index	0.3	0.4	0.7	0.6	0.7	11.0	12.5	13.2	12.7	12.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 ex Europe Food Beverage and Tobacco Index	0.2	0.3	0.5	0.5	0.7	-4.2	-2.0	-0.3	-0.2	-0.2

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

² Based on EURIBOR1M

(USD, price), all data as of May 31, 2023

SUPERSECTOR INDICES

STOXX® GLOBAL 1800 EX EUROPE FOOD BEVERAGE AND

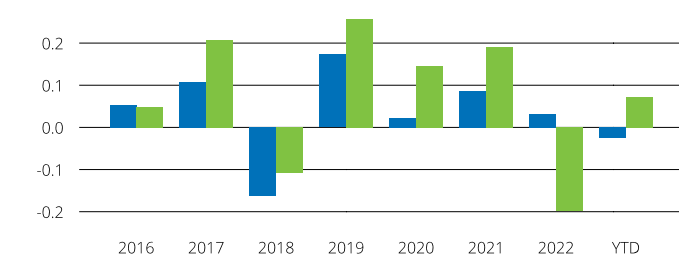
Fundamentals (for last 12 months)

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 ex Europe Food Beverage and Tobacco Index	20.4	16.9	19.7	16.9	3.6	2.2	1.8	1.3
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	1.7	1.8	6.0

Performance and annual returns⁴

— STOXX® Global 1800 ex Europe Food Beverage and Tobacco Index

— STOXX® Global 1800 Index



■ STOXX® Global 1800 ex Europe Food Beverage and Tobacco Index

■ STOXX® Global 1800 Index

Methodology

A specific region, country or sector is excluded from the relevant main index. 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	CH0462357986	SXWFBGR		.SXWFBGR
Net Return EUR	CH0462358000	SXWFBFR	SXWFBFR INDEX	.SXWFBFR
Price EUR	CH0462357994	SXWFBFP	SXWFBFP INDEX	.SXWFBFP
Gross Return USD	CH0462358018	SXWFBGV		.SXWFBGV
Net Return USD	CH0462358034	SXWFBV	SXWFBV INDEX	.SXWFBV
Price USD	CH0462358026	SXWFBFL	SXWFBFL INDEX	.SXWFBFL

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, 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

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

⁴ STOXX data from Sep. 17, 2010 to May 31, 2023

(USD, price), all data as of May 31, 2023

SUPERSECTOR INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
PepsiCo Inc.	Food, Beverage & Tobacco	United States	17.08
Coca-Cola Co.	Food, Beverage & Tobacco	United States	15.89
Philip Morris International In	Food, Beverage & Tobacco	United States	9.49
MONDELEZ	Food, Beverage & Tobacco	United States	6.81
Altria Group Inc.	Food, Beverage & Tobacco	United States	5.41
General Mills Inc.	Food, Beverage & Tobacco	United States	3.37
CONSTELLATION BRANDS 'A'	Food, Beverage & Tobacco	United States	3.05
MONSTER BEVERAGE	Food, Beverage & Tobacco	United States	2.95
Archer Daniels Midland Co.	Food, Beverage & Tobacco	United States	2.64
CORTEVA	Food, Beverage & Tobacco	United States	2.60

⁵ Based on the composition as of May 31, 2023