

# EURO STOXX® INDUSTRY CONSUMER STAPLES INDEX

## Index description

The STOXX Industry indices track industries of the relevant benchmark index. There are 11 industries according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following Industries are available: Technology, Telecommunications, Health Care, Financials, Real Estate, Consumer Discretionary, Consumer Staples, Industrials, Basic Materials, Energy, Utilities.

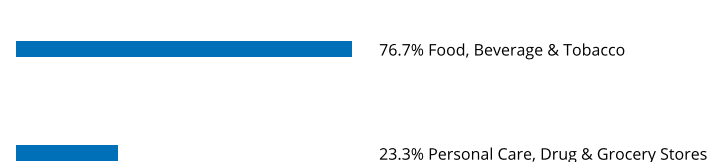
## Key facts

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

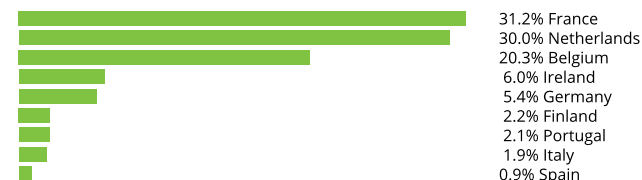
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX Industry Consumer Staples Index	417.2	259.9	13.7	7.3	50.2	2.3	19.3	0.9	2.8
EURO STOXX Index	6,564.7	4,670.2	16.2	7.1	203.1	1.8	4.3	0.0	2.8

## 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
EURO STOXX Industry Consumer Staples Index	-2.4	-14.8	-14.8	-10.1	-9.0	N/A	N/A	-14.9	-3.5	-1.9
EURO STOXX Index	-3.5	-14.4	-14.4	1.5	6.3	N/A	N/A	-14.5	0.5	1.3
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Industry Consumer Staples Index	13.9	18.7	18.7	18.6	16.3	N/A	N/A	-0.9	-0.2	-0.1
EURO STOXX Index	16.6	22.5	22.5	23.2	19.8	N/A	N/A	-0.7	0.0	0.1
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Industry Consumer Staples Index	0.9	0.8	0.8	0.8	0.8	7.7	13.3	13.3	13.4	12.4
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Industry Consumer Staples Index	0.8	0.7	0.7	0.7	0.6	1.8	-0.2	-0.2	-0.4	-0.4

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

<sup>2</sup> Based on EURIBOR1M

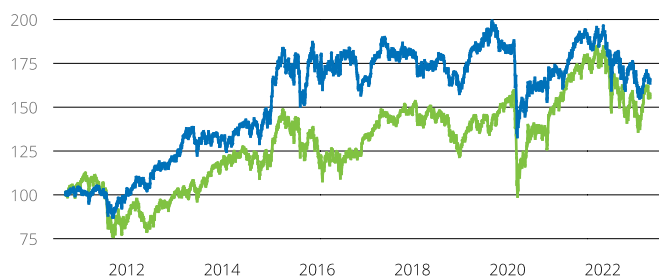
(EUR, price), all data as of Dec. 30, 2022

## INDUSTRY INDICES

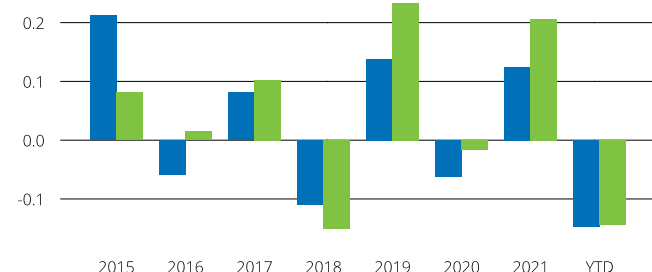
## EURO STOXX® INDUSTRY CONSUMER STAPLES INDEX

## 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
EURO STOXX Industry Consumer Staples Index	18.3	17.0	18.3	17.0	2.2	1.4	1.0	18.3
EURO STOXX Index	13.2	11.4	11.9	11.1	1.5	2.1	1.1	11.3

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

— EURO STOXX® Industry Consumer Staples Index — EURO STOXX® Index



■ EURO STOXX® Industry Consumer Staples Index ■ EURO STOXX® 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	CH0462353761	SXICSGR		.SXICSGR
Net Return EUR	CH0462353787	SXCSR	SXCSR INDEX	.SXCSR
Price EUR	CH0462353779	SXCSP	SXCSP INDEX	.SXCSP
Gross Return USD	CH0462353795	SXICSGV		.SXICSGV
Net Return USD	CH0462353811	SXCSV	SXCSV INDEX	.SXCSV
Price USD	CH0462353803	SXCSL	SXCSL INDEX	.SXCSL

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, 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.

<sup>3</sup> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Sep. 17, 2010 to Dec. 30, 2022

## EURO STOXX® INDUSTRY CONSUMER STAPLES INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
ANHEUSER-BUSCH INBEV	Food, Beverage & Tobacco	Belgium	19.31
PERNOD RICARD	Food, Beverage & Tobacco	France	14.19
DANONE	Food, Beverage & Tobacco	France	12.11
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	10.12
HEINEKEN	Food, Beverage & Tobacco	Netherlands	8.06
KONINKLIJKE DSM	Food, Beverage & Tobacco	Netherlands	7.69
KERRY GRP	Food, Beverage & Tobacco	Ireland	5.07
BEIERSDORF	Personal Care, Drug & Grocery Stores	Germany	4.04
CARREFOUR	Personal Care, Drug & Grocery Stores	France	3.48
HEINEKEN HLDG	Food, Beverage & Tobacco	Netherlands	2.80

<sup>5</sup> Based on the composition as of Dec. 30, 2022