STOXX® EUROPE 600 FOOD BEVERAGE AND TOBACCO INDEX

Index description

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 20 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available:

Technology, Telecommunications, Health Care, Banks, Financial Services, Insurance, Real Estate, Automobiles and Parts, Consumer Products and Services, Media, Retail, Travel and Leisure, Food, Beverage and Tobacco, Personal Care, Drug and Grocery Stores, Construction and Materials, Industrial Goods and Services, Basic Resources, Chemicals, Energy, Utilities.

Key facts

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

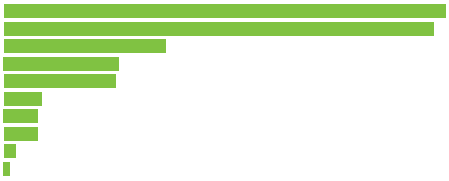
»Component capping ensures that no component can dominate the index

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 Europe 600 Food Beverage and Tobacco Index	854.6	666.2	22.2	7.0	194.6	2.3	29.2	0.3	6.0
STOXX Europe 600 Index	12,714.7	9,943.5	16.6	6.2	293.5	1.5	3.0	0.0	3.0

Supersector weighting (top 10)

Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Food Beverage and Tobacco Index	0.5	1.3	-5.1	11.9	17.0	N/A	N/A	-5.2	3.9	3.2
STOXX Europe 600 Index	1.7	8.5	1.8	22.7	21.5	N/A	N/A	1.8	7.1	4.0
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Europe 600 Food Beverage and Tobacco Index	9.6	11.5	15.3	17.6	15.7	N/A	N/A	-0.4	0.2	0.2
STOXX Europe 600 Index	9.9	10.9	17.7	20.7	17.9	N/A	N/A	0.1	0.3	0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Europe 600 Food Beverage and Tobacco Index	0.2	0.3	0.7	0.8	0.8	12.2	13.1	12.6	11.7	11.1
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Europe 600 Food Beverage and Tobacco Index	0.2	0.3	0.6	0.7	0.7	-1.4	-3.3	-0.7	-0.4	-0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, price), all data as of Feb. 28, 2023

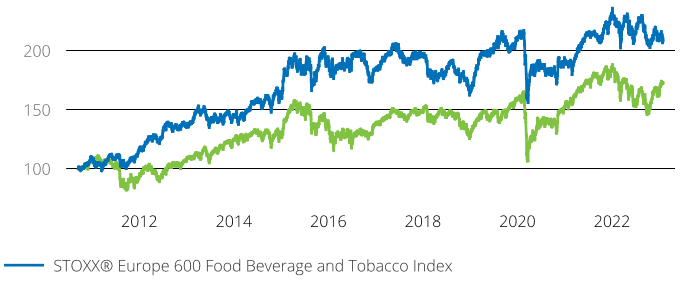
SUPERSECTOR INDICES

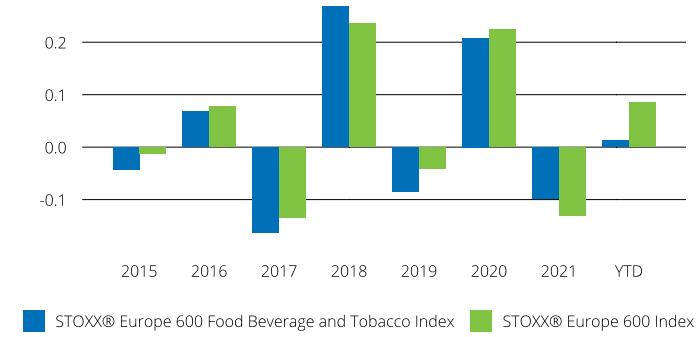
STOXX® EUROPE 600 FOOD BEVERAGE AND TOBACCO INDEX

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 Europe 600 Food Beverage and Tobacco Index	25.2	20.3	24.3	20.3	3.0	2.1	2.3	20.4
STOXX Europe 600 Index	15.4	13.1	13.5	12.8	1.9	2.7	1.2	3.2

Performance and annual returns[4]





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	CH0462356889	S600FOGR		.S600FOGR
Net Return	EUR	CH0462356905	S600FOR	S600FOR INDEX	.S600FOR
Price	EUR	CH0462356897	S600FOP	S600FOP INDEX	.S600FOP
Gross Return	USD	CH0462356913	S600FOGV		.S600FOGV
Net Return	USD	CH0462356939	S600FOV	S600FOV INDEX	.S600FOV
Price	USD	CH0462356921	S600TFL	S600TFL INDEX	.S600TFL

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
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

DISCLAIMER
STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

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 Jan. 31, 2023

(EUR, price), all data as of Feb. 28, 2023

STOXX® EUROPE 600 FOOD BEVERAGE AND TOBACCO INDEX

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage & Tobacco	Switzerland	29.22
DIAGEO	Food, Beverage & Tobacco	Great Britain	13.75
BRITISH AMERICAN TOBACCO	Food, Beverage & Tobacco	Great Britain	11.05
ANHEUSER-BUSCH INBEV	Food, Beverage & Tobacco	Belgium	7.66
PERNOD RICARD	Food, Beverage & Tobacco	France	5.95
DANONE	Food, Beverage & Tobacco	France	5.11
HEINEKEN	Food, Beverage & Tobacco	Netherlands	3.45
IMPERIAL BRANDS	Food, Beverage & Tobacco	Great Britain	3.24
KONINKLIJKE DSM	Food, Beverage & Tobacco	Netherlands	3.06
KERRY GRP	Food, Beverage & Tobacco	Ireland	2.13

[5] Based on the composition as of Feb. 28, 2023