SUPERSECTOR INDICES

STOXX GLOBAL 1800 FOOD & BEVERAGE

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

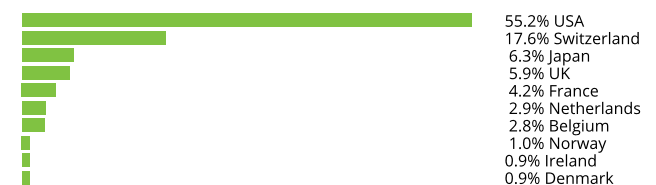» Component capping ensures that no component can dominate the index

Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Global 1800 Food & Beverage	2,268.3	1,930.0	24.7	8.4	321.7	1.6	16.7	0.1	3.2
STOXX Global 1800	63,153.7	57,308.2	31.8	11.1	2,811.7	1.2	4.9	0.0	3.1

Supersector weighting (top 10)

100.0% Food, Beverage and Tobacco

Country weighting

55.2% USA
17.6% Switzerland
6.3% Japan
5.9% UK
4.2% France
2.9% Netherlands
2.8% Belgium
1.0% Norway
0.9% Ireland
0.9% Denmark

Risk and return figures[1]

Index returns						Return (%)				Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Global 1800 Food & Beverage	-3.8	0.5	2.9	16.3	35.8	N/A	N/A	2.9	5.2	6.4
STOXX Global 1800	-2.4	25.1	16.0	27.2	51.0	N/A	N/A	16.2	8.4	8.7
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio	
STOXX Global 1800 Food & Beverage	N/A	N/A	11.1	11.9	14.1	N/A	N/A	0.0	0.4	0.4
STOXX Global 1800	N/A	N/A	15.7	15.6	18.2	N/A	N/A	0.8	0.5	0.5
Index to benchmark				Correlation					Tracking error (%)	
STOXX Global 1800 Food & Beverage	0.6	0.5	0.7	0.7	0.8	9.2	10.7	11.2	11.4	11.5
Index to benchmark				Beta					Annualized information ratio	
STOXX Global 1800 Food & Beverage	0.4	0.4	0.5	0.5	0.6	-1.9	-2.1	-1.2	-0.4	-0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
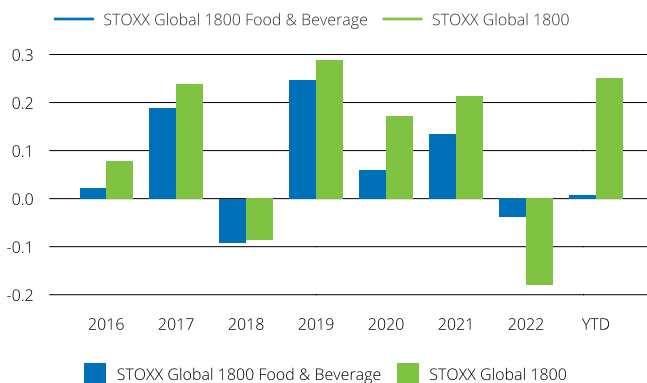
(USD, gross return), all data as of Aug. 31, 2023

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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 Food & Beverage	22.1	18.7	21.0	18.7	3.1	2.5	1.8	1.5
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.5	1.9	10.8

Performance and annual returns[4]

— STOXX Global 1800 Food & Beverage   — STOXX Global 1800

■ STOXX Global 1800 Food & Beverage   ■ STOXX Global 1800

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
Net Return	USD	CH0111518681	SXW1FOBV	SXW1FOBV INDEX	.SXW1FOBV
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
Price	USD	CH0111518665	SXW1FOB	SXW1FOB INDEX	.SXW1FOB

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, 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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Nov. 19, 2014 to Aug. 31, 2023

(USD, gross return), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
NESTLE	Food, Beverage and Tobacco	Switzerland	16.66
PepsiCo Inc.	Food, Beverage and Tobacco	USA	12.70
Coca-Cola Co.	Food, Beverage and Tobacco	USA	12.15
MONDELEZ	Food, Beverage and Tobacco	USA	5.03
DIAGEO	Food, Beverage and Tobacco	UK	4.79
ANHEUSER-BUSCH INBEV	Food, Beverage and Tobacco	Belgium	2.64
CONSTELLATION BRANDS 'A'	Food, Beverage and Tobacco	USA	2.47
MONSTER BEVERAGE	Food, Beverage and Tobacco	USA	2.29
Archer Daniels Midland Co.	Food, Beverage and Tobacco	USA	2.24
PERNOD RICARD	Food, Beverage and Tobacco	France	2.06

[5] Based on the composition as of Aug. 31, 2023