

# STOXX® USA 900 PERSONAL CARE DRUG AND GROCERY STORES 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 (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX USA 900 Personal Care Drug and Grocery Stores Index	785.4	769.9	59.2	27.4	336.5	7.8	43.7	1.0	1.0
STOXX USA 900 Index	36,551.9	35,090.4	39.0	13.0	1,955.1	2.8	5.6	0.0	3.0

## 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 USA 900 Personal Care Drug and Grocery Stores Index	-2.3	-5.1	-5.1	20.8	37.9	N/A	N/A	-5.2	6.6	6.7
STOXX USA 900 Index	-5.9	-20.8	-20.8	17.3	41.2	N/A	N/A	-21.1	5.5	7.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX USA 900 Personal Care Drug and Grocery Stores Index	13.3	18.7	18.7	21.5	19.1	N/A	N/A	-0.3	0.3	0.4
STOXX USA 900 Index	21.5	25.0	25.0	25.9	22.2	N/A	N/A	-1.0	0.2	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX USA 900 Personal Care Drug and Grocery Stores Index	0.7	0.6	0.6	0.7	0.7	13.4	19.9	19.9	18.1	16.3
Index to benchmark	Beta					Annualized information ratio				
STOXX USA 900 Personal Care Drug and Grocery Stores Index	0.4	0.5	0.5	0.6	0.6	3.3	0.8	0.8	-0.1	-0.2

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

<sup>2</sup> Based on EURIBOR1M

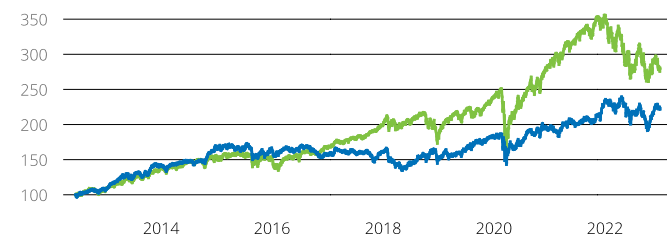
(USD, price), all data as of Dec. 30, 2022

## SUPERSECTOR INDICES

## STOXX® USA 900 PERSONAL CARE DRUG AND GROCERY

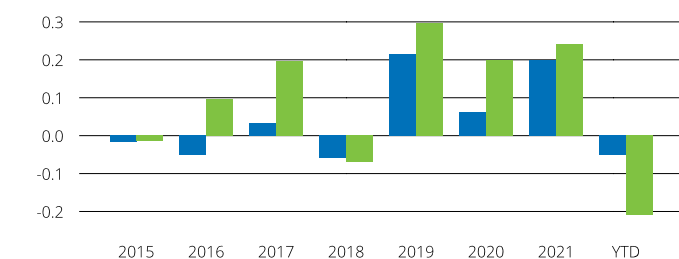
## Fundamentals (for last 12 months)

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 USA 900 Personal Care Drug and Grocery Stores Index	25.2	18.2	25.2	18.2	5.1	1.6	0.7	25.1
STOXX USA 900 Index	23.1	18.0	18.7	16.7	0.1	0.9	2.2	17.2

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

— STOXX® USA 900 Personal Care Drug and Grocery Stores Index

— STOXX® USA 900 Index



■ STOXX® USA 900 Personal Care Drug and Grocery Stores Index

■ STOXX® USA 900 Index

## 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	CH0462359487	SX90PDGR		.SX90PDGR
Net Return EUR	CH0462359503	SX90PDR	SX90PDR INDEX	.SX90PDR
Price EUR	CH0462359495	SX90PDP	SX90PDP INDEX	.SX90PDP
Gross Return USD	CH0462359511	SX90PDGV		.SX90PDGV
Net Return USD	CH0462359537	SX90PDV	SX90PDV INDEX	.SX90PDV
Price USD	CH0462359529	SX90PDL	SX90PDL INDEX	.SX90PDL

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. 15, 2012
History	Jun. 15, 2012
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](mailto: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.

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

<sup>4</sup> STOXX data from Jun. 15, 2012 to Dec. 30, 2022

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

## SUPERSECTOR INDICES

## STOXX® USA 900 PERSONAL CARE DRUG AND GROCERY STORES INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	43.71
CVS HEALTH CORP.	Personal Care, Drug & Grocery Stores	United States	14.90
Colgate-Palmolive Co.	Personal Care, Drug & Grocery Stores	United States	8.01
McKesson Corp.	Personal Care, Drug & Grocery Stores	United States	6.48
Kimberly-Clark Corp.	Personal Care, Drug & Grocery Stores	United States	5.58
Sysco Corp.	Personal Care, Drug & Grocery Stores	United States	4.72
Kroger Co.	Personal Care, Drug & Grocery Stores	United States	3.56
WALGREENS BOOTS ALLIANCE	Personal Care, Drug & Grocery Stores	United States	3.29
AmerisourceBergen Corp.	Personal Care, Drug & Grocery Stores	United States	3.13
Church & Dwight Co.	Personal Care, Drug & Grocery Stores	United States	2.39

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