

STOXX® GLOBAL 1800 EX EUROPE PERSONAL CARE DRUG AND GROCERY STORES 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

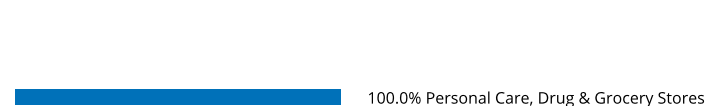
Key facts

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

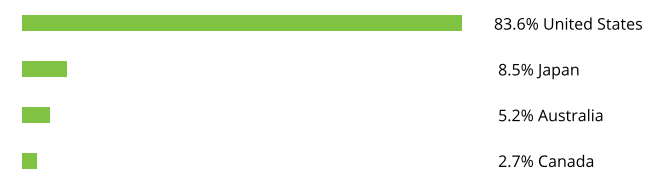
Descriptive statistics

| 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 Personal Care Drug and Grocery Stores Index | 979.3 | 929.8 | 29.1 | 13.4 | 326.2 | 1.6 | 35.1 | 0.2 | 2.6 |
| STOXX Global 1800 Index | 54,186.4 | 49,303.6 | 27.4 | 9.5 | 2,331.0 | 0.7 | 4.7 | 0.0 | 3.3 |

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 Personal Care Drug and Grocery Stores Index | 5.6 | -12.6 | -3.6 | 9.8 | 32.8 | N/A | N/A | -3.6 | 3.2 | 5.9 |
| STOXX Global 1800 Index | 7.0 | -21.6 | -20.3 | 12.7 | 23.4 | N/A | N/A | -20.4 | 4.1 | 4.4 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Global 1800 ex Europe Personal Care Drug and Grocery Stores Index | 20.4 | 17.1 | 16.4 | 18.3 | 16.2 | N/A | N/A | -0.2 | 0.2 | 0.4 |
| STOXX Global 1800 Index | 23.4 | 20.8 | 19.6 | 20.9 | 17.8 | N/A | N/A | -1.2 | 0.2 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Global 1800 ex Europe Personal Care Drug and Grocery Stores Index | 0.9 | 0.6 | 0.6 | 0.7 | 0.7 | 12.4 | 17.0 | 16.5 | 15.2 | 13.6 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Global 1800 ex Europe Personal Care Drug and Grocery Stores Index | 0.7 | 0.5 | 0.5 | 0.6 | 0.6 | -1.4 | 0.7 | 1.0 | -0.2 | 0.0 |

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

² Based on EURIBOR1M

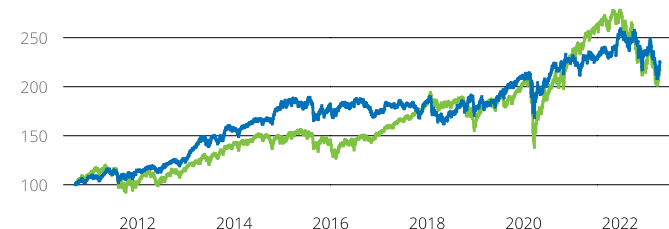
(USD, price), all data as of Oct. 31, 2022

SUPERSECTOR INDICES

STOXX® GLOBAL 1800 EX EUROPE PERSONAL CARE DRUG AND

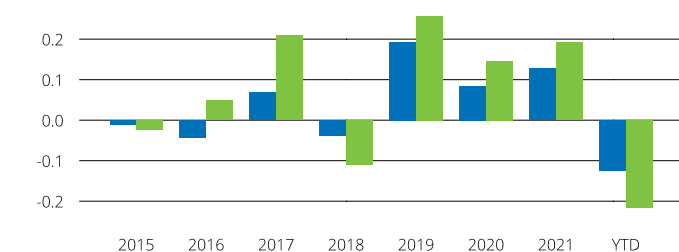
Fundamentals (for last 12 months)

| 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 Personal Care Drug and Grocery Stores Index | 19.8 | 18.2 | 19.8 | 18.2 | 4.5 | 1.6 | 0.7 | 24.1 |
| STOXX Global 1800 Index | 19.1 | 16.0 | 16.5 | 15.2 | 0.1 | 1.2 | 1.9 | 18.2 |

Performance and annual returns⁴

— STOXX® Global 1800 ex Europe Personal Care Drug and Grocery Stores Index

— STOXX® Global 1800 Index



■ STOXX® Global 1800 ex Europe Personal Care Drug and Grocery Stores 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 | CH0462358042 | SXWPCGR | | .SXWPCGR |
| Net Return EUR | CH0462358067 | SXWPCR | SXWPCR INDEX | .SXWPCR |
| Price EUR | CH0462358059 | SXWPCP | SXWPCP INDEX | .SXWPCP |
| Gross Return USD | CH0462358075 | SXWPCGV | | .SXWPCGV |
| Net Return USD | CH0462358091 | SXWPCV | SXWPCV INDEX | .SXWPCV |
| Price USD | CH0462358083 | SXWPCL | SXWPCL INDEX | .SXWPCL |

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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DISCLAIMER

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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 Oct. 31, 2022

(USD, price), all data as of Oct. 31, 2022

SUPERSECTOR INDICES

STOXX® GLOBAL 1800 EX EUROPE PERSONAL CARE DRUG AND GROCERY STORES INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------|--------------------------------------|----------------|-------------------|
| Procter & Gamble Co. | Personal Care, Drug & Grocery Stores | United States | 35.08 |
| CVS HEALTH CORP. | Personal Care, Drug & Grocery Stores | United States | 13.51 |
| Colgate-Palmolive Co. | Personal Care, Drug & Grocery Stores | United States | 6.70 |
| McKesson Corp. | Personal Care, Drug & Grocery Stores | United States | 6.08 |
| Sysco Corp. | Personal Care, Drug & Grocery Stores | United States | 4.80 |
| Kimberly-Clark Corp. | Personal Care, Drug & Grocery Stores | United States | 4.57 |
| Kroger Co. | Personal Care, Drug & Grocery Stores | United States | 3.38 |
| WALGREENS BOOTS ALLIANCE | Personal Care, Drug & Grocery Stores | United States | 2.87 |
| WOOLWORTHS GROUP | Personal Care, Drug & Grocery Stores | Australia | 2.79 |
| AmerisourceBergen Corp. | Personal Care, Drug & Grocery Stores | United States | 2.68 |

⁵ Based on the composition as of Oct. 31, 2022