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	836.6	819.1	58.5	32.0	368.4	7.9	45.0	1.0	1.9
STOXX USA 900 Index	43,812.0	41,997.7	46.7	14.7	2,940.1	2.4	7.0	0.0	2.6

Supersector weighting (top 10)

100.0% Personal Care, Drug & Grocery Stores

Country weighting

100.0% United States

Risk and return figures[1]

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	1.4	-0.8	2.8	18.5	49.7	N/A	N/A	2.9	5.9	8.5
STOXX USA 900 Index	3.2	19.5	11.3	36.8	60.3	N/A	N/A	11.3	11.1	10.0
Index volatility and risk			Annualized volatility (%)					Annualized Sharpe ratio[2]		
STOXX USA 900 Personal Care Drug and Grocery Stores Index	9.5	11.9	14.8	14.9	18.8	N/A	N/A	-0.2	0.4	0.4
STOXX USA 900 Index	9.1	14.0	19.1	18.7	22.2	N/A	N/A	0.5	0.6	0.4
Index to benchmark			Correlation					Tracking error (%)		
STOXX USA 900 Personal Care Drug and Grocery Stores Index	0.3	0.5	0.7	0.6	0.7	10.1	13.5	14.4	16.2	16.3
Index to benchmark			Beta					Annualized information ratio		
STOXX USA 900 Personal Care Drug and Grocery Stores Index	0.3	0.4	0.5	0.4	0.6	-2.3	-2.5	-0.7	-0.4	-0.2

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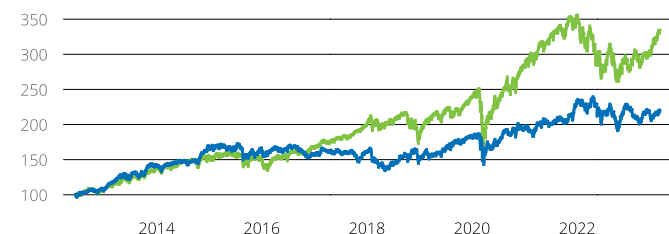[2] Based on EURIBOR1M

(USD, price), all data as of Jul. 31, 2023

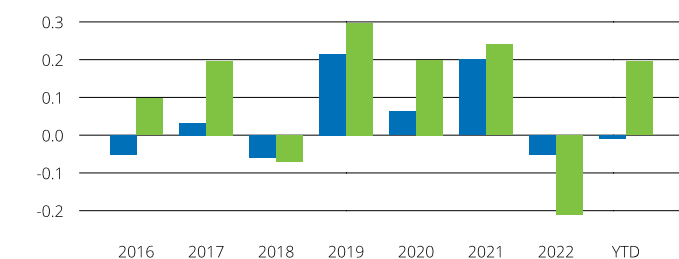# SUPERSECTOR INDICES
STOXX® USA 900 PERSONAL CARE DRUG AND GROCERY

Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX USA 900 Personal Care Drug and Grocery Stores Index	28.5	17.1	25.3	17.1	5.1	1.8	0.6	22.4
STOXX USA 900 Index	27.3	21.5	23.6	20.8	0.1	1.3	2.4	14.7

Performance and annual returns[4]

— 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

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.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Jun. 15, 2012 to Jul. 31, 2023

(USD, price), all data as of Jul. 31, 2023

SUPERSECTOR INDICES

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	44.97
CVS HEALTH CORP.	Personal Care, Drug & Grocery Stores	United States	11.67
Colgate-Palmolive Co.	Personal Care, Drug & Grocery Stores	United States	7.75
McKesson Corp.	Personal Care, Drug & Grocery Stores	United States	6.73
Kimberly-Clark Corp.	Personal Care, Drug & Grocery Stores	United States	5.32
Sysco Corp.	Personal Care, Drug & Grocery Stores	United States	4.72
Kroger Co.	Personal Care, Drug & Grocery Stores	United States	3.96
AmerisourceBergen Corp.	Personal Care, Drug & Grocery Stores	United States	3.85
Church & Dwight Co.	Personal Care, Drug & Grocery Stores	United States	2.85
WALGREENS BOOTS ALLIANCE	Personal Care, Drug & Grocery Stores	United States	2.64

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