

# 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](http://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

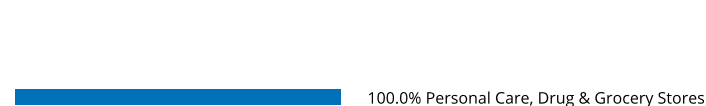
## Key facts

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

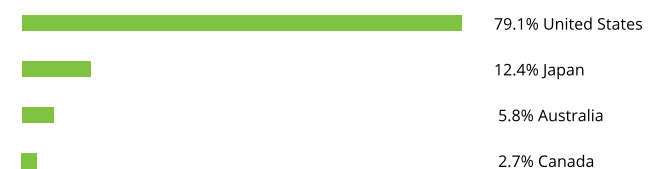
## Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR 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	952.5	905.4	27.4	15.0	327.8	1.5	36.2	0.2	4.5
STOXX Global 1800 Index	57,687.5	52,289.9	29.0	10.2	2,660.8	1.3	5.1	0.0	2.7

## 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 Global 1800 ex Europe Personal Care Drug and Grocery Stores Index	2.7	-3.8	-3.3	17.7	47.5	N/A	N/A	-3.3	5.6	8.2
STOXX Global 1800 Index	3.5	11.1	11.7	36.9	50.4	N/A	N/A	11.8	11.1	8.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Global 1800 ex Europe Personal Care Drug and Grocery Stores Index	7.7	12.6	14.5	13.7	16.7	N/A	N/A	-0.3	0.4	0.5
STOXX Global 1800 Index	8.8	11.7	14.8	14.5	17.6	N/A	N/A	0.6	0.7	0.5
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 1800 ex Europe Personal Care Drug and Grocery Stores Index	0.5	0.5	0.6	0.5	0.7	8.1	11.9	13.3	13.4	13.8
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 1800 ex Europe Personal Care Drug and Grocery Stores Index	0.5	0.6	0.6	0.5	0.6	-1.3	-2.5	-1.2	-0.5	-0.1

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

<sup>2</sup> Based on EURIBOR1M

(EUR, price), all data as of Jun. 30, 2023

## SUPERSECTOR INDICES

## STOXX® GLOBAL 1800 EX EUROPE PERSONAL CARE DRUG AND

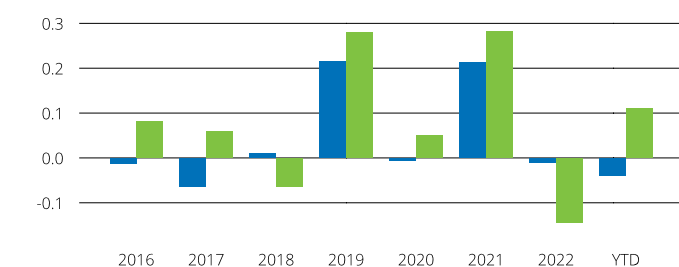
## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	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	27.9	18.6	25.3	18.6	4.4	1.7	0.6	28.1
STOXX Global 1800 Index	23.7	18.3	19.7	18.0	0.1	1.9	1.9	10.8

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

— 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](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. 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](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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.

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

<sup>4</sup> STOXX data from Sep. 17, 2010 to Jun. 30, 2023

## SUPERSECTOR INDICES

# STOXX® GLOBAL 1800 EX EUROPE 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	36.21
CVS HEALTH CORP.	Personal Care, Drug & Grocery Stores	United States	8.96
Colgate-Palmolive Co.	Personal Care, Drug & Grocery Stores	United States	6.49
McKesson Corp.	Personal Care, Drug & Grocery Stores	United States	5.92
Kimberly-Clark Corp.	Personal Care, Drug & Grocery Stores	United States	4.72
Sysco Corp.	Personal Care, Drug & Grocery Stores	United States	3.81
Seven & I Holdings Co. Ltd.	Personal Care, Drug & Grocery Stores	Japan	3.55
AmerisourceBergen Corp.	Personal Care, Drug & Grocery Stores	United States	3.29
WOOLWORTHS GROUP	Personal Care, Drug & Grocery Stores	Australia	3.26
Kroger Co.	Personal Care, Drug & Grocery Stores	United States	3.17

<sup>5</sup> Based on the composition as of Jun. 30, 2023