

STOXX® EUROPE TOTAL MARKET 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

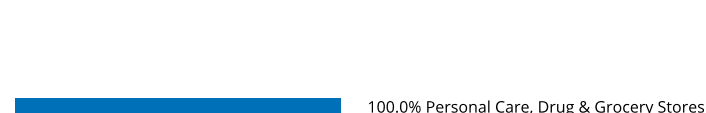
»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

»Component capping ensures that no component can dominate the index

Descriptive statistics

| Index | Market cap (EUR bn.) | | Components (EUR bn.) | | | | Component weight (%) | | Turnover (%) |
|---|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
| | Full | Free-float | Mean | Median | Largest | Smallest | Largest | Smallest | Last 12 months |
| STOXX Europe Total Market Personal Care Drug and Grocery Stores Index | 363.8 | 313.1 | 8.9 | 1.4 | 123.2 | 0.1 | 39.3 | 0.0 | 1.2 |
| STOXX Europe Total Market Index | 13,970.4 | 10,519.3 | 5.6 | 0.8 | 304.5 | 0.0 | 2.9 | 0.0 | 2.8 |

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 Europe Total Market Personal Care Drug and Grocery Stores Index | -5.8 | 4.8 | 0.9 | -2.6 | 5.0 | N/A | N/A | 0.9 | -0.9 | 1.0 |
| STOXX Europe Total Market Index | -3.2 | 6.1 | 1.2 | 28.7 | 16.4 | N/A | N/A | 1.2 | 8.8 | 3.1 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Europe Total Market Personal Care Drug and Grocery Stores Index | 10.2 | 11.1 | 13.5 | 14.5 | 15.4 | N/A | N/A | 0.2 | -0.1 | 0.1 |
| STOXX Europe Total Market Index | 11.3 | 12.9 | 15.6 | 16.3 | 18.0 | N/A | N/A | -0.1 | 0.5 | 0.2 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Europe Total Market Personal Care Drug and Grocery Stores Index | 0.6 | 0.5 | 0.6 | 0.6 | 0.6 | 10.1 | 12.0 | 12.6 | 14.6 | 14.7 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Europe Total Market Personal Care Drug and Grocery Stores Index | 0.5 | 0.4 | 0.5 | 0.5 | 0.5 | -3.2 | -0.3 | -0.1 | -0.7 | -0.2 |

¹ For information on data calculation, please refer to STOXX calculation reference guide.

² Based on EURIBOR1M

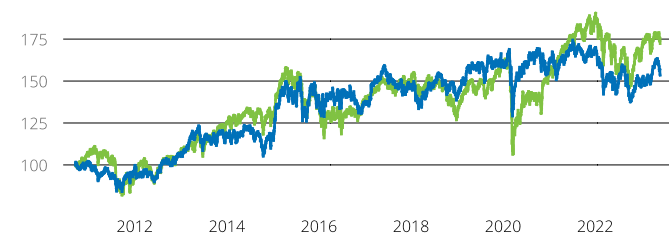
(EUR, price), all data as of May 31, 2023

SUPERSECTOR INDICES

STOXX® EUROPE TOTAL MARKET PERSONAL CARE DRUG AND

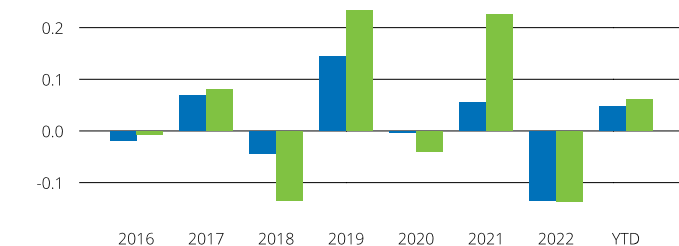
Fundamentals (for last 12 months)

| 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 Europe Total Market Personal Care Drug and Grocery Stores Index | 20.7 | 16.8 | 14.7 | 14.7 | 2.1 | 3.1 | 0.4 | 8.4 |
| STOXX Europe Total Market Index | 17.6 | 12.8 | 13.2 | 12.5 | 1.8 | 2.7 | 1.1 | 1.8 |

Performance and annual returns⁴

— STOXX® Europe Total Market Personal Care Drug and Grocery Stores Index

— STOXX® Europe Total Market Index



■ STOXX® Europe Total Market Personal Care Drug and Grocery Stores Index

■ STOXX® Europe Total Market Index

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|---------|--------------|----------|
| Gross Return EUR | CH0462357440 | SETTDGR | | .SETTDGR |
| Net Return EUR | CH0462357465 | SETTDR | SETTDR INDEX | .SETTDR |
| Price EUR | CH0462357457 | SETTDP | SETTDP INDEX | .SETTDP |
| Gross Return USD | CH0462357473 | SETTDGV | | .SETTDGV |
| Net Return USD | CH0462357499 | SETTDV | SETTDV INDEX | .SETTDV |
| Price USD | CH0462357481 | SETTDL | SETTDL INDEX | .SETTDL |

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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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 May 31, 2023

SUPERSECTOR INDICES

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-----------------------|--------------------------------------|---------------|------------|
| UNILEVER PLC | Personal Care, Drug & Grocery Stores | Great Britain | 39.33 |
| RECKITT BENCKISER GRP | Personal Care, Drug & Grocery Stores | Great Britain | 17.08 |
| AHOLD DELHAIZE | Personal Care, Drug & Grocery Stores | Netherlands | 9.41 |
| TESCO | Personal Care, Drug & Grocery Stores | Great Britain | 7.09 |
| Essity B | Personal Care, Drug & Grocery Stores | Sweden | 4.78 |
| BEIERSDORF | Personal Care, Drug & Grocery Stores | Germany | 3.72 |
| CARREFOUR | Personal Care, Drug & Grocery Stores | France | 3.17 |
| JERONIMO MARTINS | Personal Care, Drug & Grocery Stores | Portugal | 1.99 |
| SAINSBURY (J) | Personal Care, Drug & Grocery Stores | Great Britain | 1.78 |
| KESKO | Personal Care, Drug & Grocery Stores | Finland | 1.54 |

⁵ Based on the composition as of May 31, 2023