

STOXX® GLOBAL 3000 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

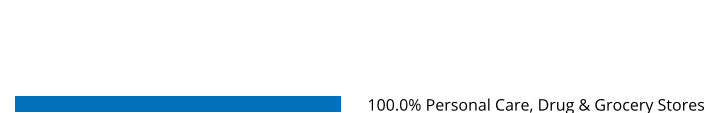
»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

»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 Global 3000 Personal Care Drug and Grocery Stores Index	1,560.1	1,364.3	19.5	5.6	336.2	1.6	24.6	0.1	2.1
STOXX Global 3000 Index	71,078.6	62,244.5	20.7	6.1	2,655.1	0.9	4.3	0.0	3.2

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 3000 Personal Care Drug and Grocery Stores Index	-6.8	-3.5	-4.5	5.9	18.9	N/A	N/A	-4.6	2.0	3.6
STOXX Global 3000 Index	-1.3	6.7	-0.6	28.2	27.8	N/A	N/A	-0.6	8.7	5.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Global 3000 Personal Care Drug and Grocery Stores Index	7.7	9.2	12.2	11.7	13.9	N/A	N/A	-0.5	0.2	0.2
STOXX Global 3000 Index	10.5	12.0	17.3	15.7	17.8	N/A	N/A	-0.2	0.5	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Global 3000 Personal Care Drug and Grocery Stores Index	0.3	0.5	0.7	0.6	0.7	10.9	11.0	12.3	12.0	12.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Global 3000 Personal Care Drug and Grocery Stores Index	0.2	0.4	0.5	0.5	0.6	-6.0	-2.3	-0.4	-0.6	-0.2

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

² Based on EURIBOR1M

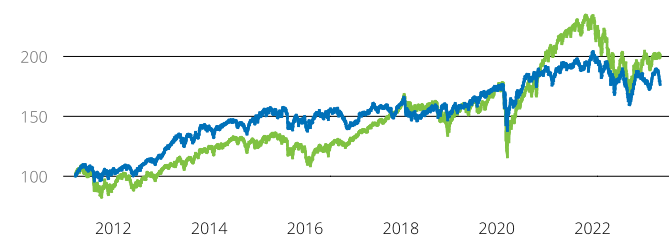
(USD, price), all data as of May 31, 2023

SUPERSECTOR INDICES

STOXX® GLOBAL 3000 PERSONAL CARE DRUG AND GROCERY

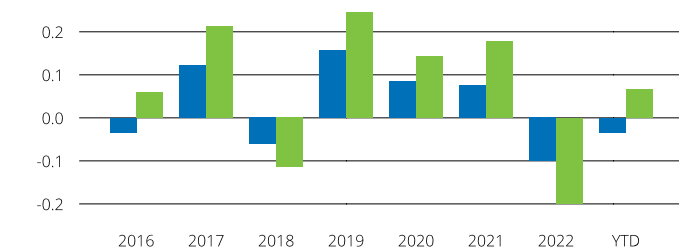
Fundamentals (for last 12 months)

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 Global 3000 Personal Care Drug and Grocery Stores Index	25.9	17.9	23.5	17.8	4.1	1.9	0.6	22.7
STOXX Global 3000 Index	21.0	16.8	17.3	16.2	0.1	1.7	1.6	6.3

Performance and annual returns⁴

— STOXX® Global 3000 Personal Care Drug and Grocery Stores Index

— STOXX® Global 3000 Index



■ STOXX® Global 3000 Personal Care Drug and Grocery Stores Index

■ STOXX® Global 3000 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	CH0462358703	SXGBPDGR		.SXGBPDGR
Net Return EUR	CH0462358729	SXGBPDR	SXGBPDR INDEX	.SXGBPDR
Price EUR	CH0462358711	SXGBPDP	SXGBPDP INDEX	.SXGBPDP
Gross Return USD	CH0462358737	SXGBPDGV		.SXGBPDGV
Net Return USD	CH0462358752	SXGBPDV	SXGBPDV INDEX	.SXGBPDV
Price USD	CH0462358745	SXGBPDL	SXGBPDL INDEX	.SXGBPDL

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 Mar. 18, 2011
History	Mar. 18, 2011
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 | <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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 18, 2011 to May 31, 2023

SUPERSECTOR INDICES

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Procter & Gamble Co.	Personal Care, Drug & Grocery Stores	United States	24.64
UNILEVER PLC	Personal Care, Drug & Grocery Stores	Great Britain	9.62
CVS HEALTH CORP.	Personal Care, Drug & Grocery Stores	United States	6.40
Colgate-Palmolive Co.	Personal Care, Drug & Grocery Stores	United States	4.55
RECKITT BENCKISER GRP	Personal Care, Drug & Grocery Stores	Great Britain	4.18
McKesson Corp.	Personal Care, Drug & Grocery Stores	United States	3.92
Kimberly-Clark Corp.	Personal Care, Drug & Grocery Stores	United States	3.32
Sysco Corp.	Personal Care, Drug & Grocery Stores	United States	2.60
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	2.30
Kroger Co.	Personal Care, Drug & Grocery Stores	United States	2.21

⁵ Based on the composition as of May 31, 2023