EURO STOXX® 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

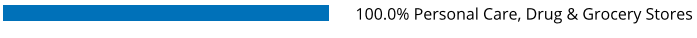
»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

»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
EURO STOXX Personal Care Drug and Grocery Stores Index	95.2	65.9	11.0	8.2	29.4	3.7	44.6	5.5	3.8
EURO STOXX Index	7,120.8	5,039.6	17.4	7.5	235.4	1.7	4.7	0.0	2.8

Supersector weighting (top 10)



Country weighting

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Personal Care Drug and Grocery Stores Index	4.6	8.8	-1.9	18.0	24.1	N/A	N/A	-1.9	5.7	4.5
EURO STOXX Index	1.9	11.2	4.5	24.9	19.2	N/A	N/A	4.5	7.8	3.6
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
EURO STOXX Personal Care Drug and Grocery Stores Index	21.0	18.2	18.5	19.3	16.8	N/A	N/A	-0.1	0.2	0.3
EURO STOXX Index	13.0	13.6	21.2	23.0	19.7	N/A	N/A	0.1	0.3	0.2
Index to benchmark	**Correlation**					**Tracking error (%)**				
EURO STOXX Personal Care Drug and Grocery Stores Index	0.4	0.5	0.6	0.6	0.6	20.6	16.4	17.9	19.9	17.4
Index to benchmark	**Beta**					**Annualized information ratio**				
EURO STOXX Personal Care Drug and Grocery Stores Index	0.6	0.7	0.5	0.5	0.5	1.7	-0.9	-0.5	-0.2	-0.1

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

[2] Based on EURIBOR1M

(EUR, price), all data as of Feb. 28, 2023

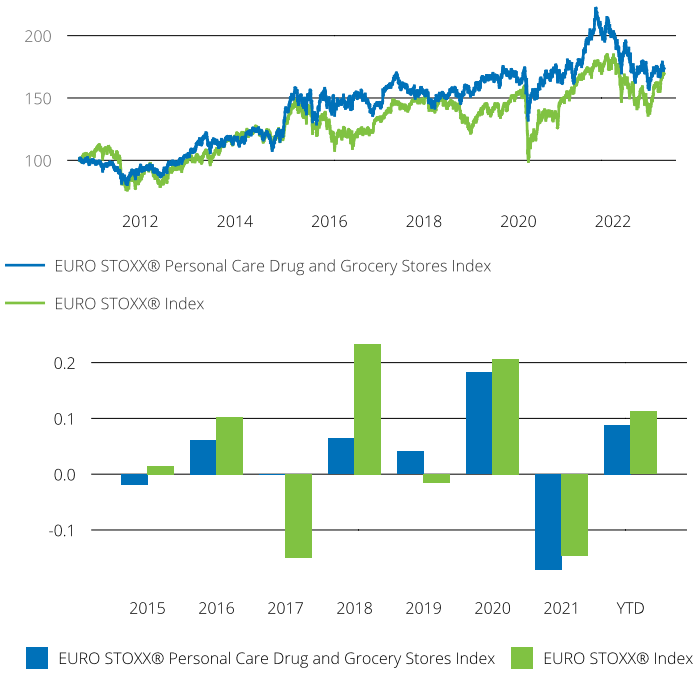
SUPERSECTOR INDICES

EURO STOXX® PERSONAL CARE DRUG AND GROCERY STORES

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
EURO STOXX Personal Care Drug and Grocery Stores Index	14.1	13.9	14.1	13.9	2.1	2.2	0.4	4.7
EURO STOXX Index	14.9	12.4	13.2	12.0	1.7	2.6	1.1	2.2

Performance and annual returns[4]



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	CH0462354165	SXPDGR		.SXPDGR
Net Return	EUR	CH0462354181	SXPDR	SXPDR INDEX	.SXPDR
Price	EUR	CH0462354173	SXPDP	SXPDP INDEX	.SXPDP
Gross Return	USD	CH0462354199	SXPDGV		.SXPDGV
Net Return	USD	CH0462354215	SXPDV	SXPDV INDEX	.SXPDV
Price	USD	CH0462354207	SXPDL	SXPDL INDEX	.SXPDL

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 Jan. 31, 2023

(EUR, price), all data as of Feb. 28, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
AHOLD DELHAIZE	Personal Care, Drug & Grocery Stores	Netherlands	44.62
BEIERSDORF	Personal Care, Drug & Grocery Stores	Germany	16.78
CARREFOUR	Personal Care, Drug & Grocery Stores	France	16.40
KESKO	Personal Care, Drug & Grocery Stores	Finland	8.52
JERONIMO MARTINS	Personal Care, Drug & Grocery Stores	Portugal	8.13
HELLOFRESH AG	Personal Care, Drug & Grocery Stores	Germany	5.55
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null

[5] Based on the composition as of Feb. 28, 2023