

STOXX® CANADA 240 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 Canada 240 Personal Care Drug and Grocery Stores Index | 63.8 | 40.9 | 6.8 | 6.0 | 12.8 | 1.0 | 31.2 | 2.5 | 1.4 |
| STOXX Canada 240 Index | 2,247.8 | 2,050.9 | 8.5 | 2.4 | 132.5 | 0.3 | 6.5 | 0.0 | 2.8 |

Supersector weighting (top 10)

100.0% Personal Care, Drug & Grocery Stores

Country weighting

100.0% Canada

Risk and return figures¹

| Index returns | Return (%) | | | | | Annualized return (%) | | | | |
|--|---------------------------|------|------|------|------|--------------------------------------|------|------|------|------|
| | Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| STOXX Canada 240 Personal Care Drug and Grocery Stores Index | 2.0 | 6.1 | 13.7 | 42.0 | 81.7 | N/A | N/A | 13.8 | 12.6 | 12.9 |
| STOXX Canada 240 Index | 4.9 | 2.4 | 3.7 | 30.1 | 34.8 | N/A | N/A | 3.7 | 9.3 | 6.2 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Canada 240 Personal Care Drug and Grocery Stores Index | 21.5 | 19.1 | 18.7 | 21.6 | 18.7 | N/A | N/A | 0.7 | 0.6 | 0.7 |
| STOXX Canada 240 Index | 20.3 | 18.0 | 17.9 | 24.2 | 20.1 | N/A | N/A | 0.2 | 0.4 | 0.3 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Canada 240 Personal Care Drug and Grocery Stores Index | 0.5 | 0.5 | 0.5 | 0.6 | 0.6 | 19.9 | 19.0 | 18.1 | 19.5 | 16.9 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Canada 240 Personal Care Drug and Grocery Stores Index | 0.6 | 0.5 | 0.5 | 0.6 | 0.6 | -1.9 | 0.1 | 0.4 | 0.0 | 0.3 |

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

² Based on EURIBOR1M

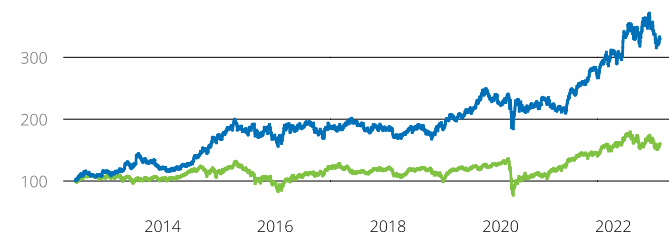
(EUR, price), all data as of Oct. 31, 2022

SUPERSECTOR INDICES

STOXX® CANADA 240 PERSONAL CARE DRUG AND GROCERY

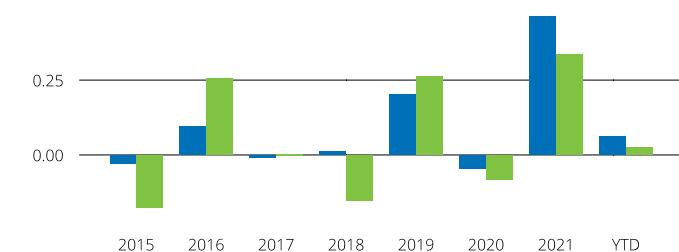
Fundamentals (for last 12 months)

| 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 Canada 240 Personal Care Drug and Grocery Stores Index | 17.1 | 16.6 | 17.1 | 16.6 | 2.8 | 1.4 | 0.5 | 23.0 |
| STOXX Canada 240 Index | 14.0 | 12.6 | 13.2 | 12.1 | 1.9 | 2.4 | 1.9 | 10.0 |

Performance and annual returns⁴

— STOXX® Canada 240 Personal Care Drug and Grocery Stores Index

— STOXX® Canada 240 Index



■ STOXX® Canada 240 Personal Care Drug and Grocery Stores Index

■ STOXX® Canada 240 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 CAD | CH0462355840 | S240PDGA | | .S240PDGA |
| Net Return CAD | CH0462355865 | S240PDNA | | .S240PDNA |
| Price CAD | CH0462355857 | S240PDPA | | .S240PDPA |
| Gross Return EUR | CH0462355782 | S240PDGR | | .S240PDGR |
| Net Return EUR | CH0462355808 | S240PDR | S240PDR INDEX | .S240PDR |
| Price EUR | CH0462355790 | S240PDP | S240PDP INDEX | .S240PDP |
| Gross Return USD | CH0462355816 | S240PDGV | | .S240PDGV |
| Net Return USD | CH0462355832 | S240PDV | S240PDV INDEX | .S240PDV |
| Price USD | CH0462355824 | S240PDL | S240PDL INDEX | .S240PDL |

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.

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 Jun. 15, 2012 to Oct. 31, 2022

SUPERSECTOR INDICES

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|-------------------------|--------------------------------------|---------|------------|
| LOBLAW | Personal Care, Drug & Grocery Stores | Canada | 31.20 |
| Metro Inc. CIA | Personal Care, Drug & Grocery Stores | Canada | 30.92 |
| WESTON GEORGE | Personal Care, Drug & Grocery Stores | Canada | 18.96 |
| EMPIRE 'A' | Personal Care, Drug & Grocery Stores | Canada | 10.38 |
| PREMIUM BRANDS HOLDINGS | Personal Care, Drug & Grocery Stores | Canada | 6.04 |
| JAMIESON WELLNESS | Personal Care, Drug & Grocery Stores | Canada | 2.50 |
| 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 Oct. 31, 2022