

# STOXX® CANADA 240 INDUSTRY CONSUMER DISCRETIONARY INDEX

## Index description

The STOXX Industry indices track industries of the relevant benchmark index. There are 11 industries according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following Industries are available: Technology, Telecommunications, Health Care, Financials, Real Estate, Consumer Discretionary, Consumer Staples, Industrials, Basic Materials, Energy, Utilities.

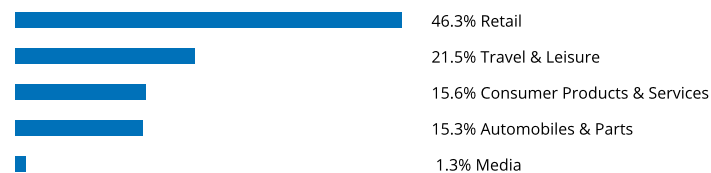
## Key facts

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

## Descriptive statistics

Index	Market cap (CAD bn.)		Components (CAD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Canada 240 Industry Consumer Discretionary Index	223.8	206.0	8.2	2.2	54.3	0.8	26.4	0.4	2.9
STOXX Canada 240 Index	3,099.7	2,814.9	11.7	3.0	175.3	0.6	6.2	0.0	3.1

## 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 Canada 240 Industry Consumer Discretionary Index	7.0	11.5	26.1	55.3	41.5	N/A	N/A	26.3	15.9	7.3
STOXX Canada 240 Index	2.8	2.4	5.4	36.3	22.2	N/A	N/A	5.4	11.0	4.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Canada 240 Industry Consumer Discretionary Index	14.4	13.7	15.8	17.0	21.1	N/A	N/A	1.2	0.9	0.3
STOXX Canada 240 Index	11.2	10.5	13.7	12.7	18.1	N/A	N/A	0.2	0.8	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Canada 240 Industry Consumer Discretionary Index	0.8	0.7	0.7	0.7	0.8	8.5	9.7	10.7	11.7	12.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Canada 240 Industry Consumer Discretionary Index	1.0	0.9	0.9	1.0	1.0	5.6	1.8	1.7	0.4	0.2

<sup>1</sup> For information on data calculation, please refer to STOXX calculation reference guide.

<sup>2</sup> Based on EURIBOR1M

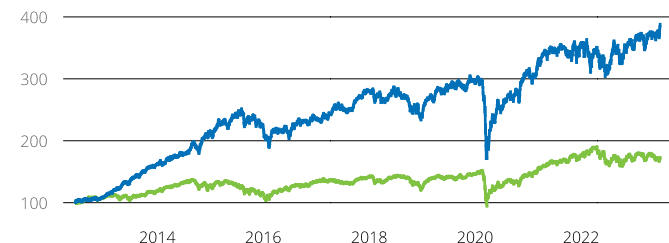
(CAD, price), all data as of Jun. 30, 2023

## INDUSTRY INDICES

## STOXX® CANADA 240 INDUSTRY CONSUMER DISCRETIONARY

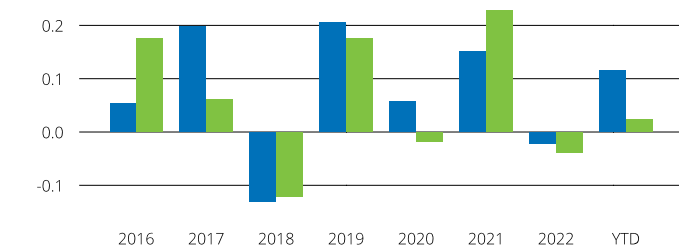
## Fundamentals (for last 12 months)

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 Canada 240 Industry Consumer Discretionary Index	30.3	19.8	25.5	19.2	4.7	1.6	1.1	18.3
STOXX Canada 240 Index	16.1	14.1	14.8	13.9	1.8	2.6	1.8	17.3

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

— STOXX® Canada 240 Industry Consumer Discretionary Index

— STOXX® Canada 240 Index



■ STOXX® Canada 240 Industry Consumer Discretionary 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 industry 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	CH0462355303	S240CDGA		.S240CDGA
Net Return CAD	CH0462355329	S240CDNA		.S240CDNA
Price CAD	CH0462355311	S240CDPA		.S240CDPA
Gross Return EUR	CH0462355246	S240CDGR		.S240CDGR
Net Return EUR	CH0462355261	S240CDR	S240CDR INDEX	.S240CDR
Price EUR	CH0462355253	S240CDP	S240CDP INDEX	.S240CDP
Gross Return USD	CH0462355279	S240CDGV		.S240CDGV
Net Return USD	CH0462355295	S240CDV	S240CDV INDEX	.S240CDV
Price USD	CH0462355287	S240CDL	S240CDL INDEX	.S240CDL

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. 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.

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

<sup>4</sup> STOXX data from Jun. 15, 2012 to Jun. 30, 2023

## STOXX® CANADA 240 INDUSTRY CONSUMER DISCRETIONARY INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ALIMENTATION CCH.TARD	Retail	Canada	26.35
RESTAURANT BRANDS INTL	Travel & Leisure	Canada	15.52
DOLLARAMA	Retail	Canada	12.43
Magna International Inc. CI A	Automobiles & Parts	Canada	9.76
RB GLOBAL	Consumer Products & Services	Canada	7.01
Canadian Tire Corp. Ltd. CI A	Retail	Canada	4.69
AIR CANADA	Travel & Leisure	Canada	4.35
GILDAN ACTIVEWEAR	Consumer Products & Services	Canada	3.73
BOYD GROUP INCOME	Automobiles & Parts	Canada	2.64
BRP	Consumer Products & Services	Canada	1.98

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

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