STOXX CANADA 240 INDUSTRY CONSUMER STAPLES

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.
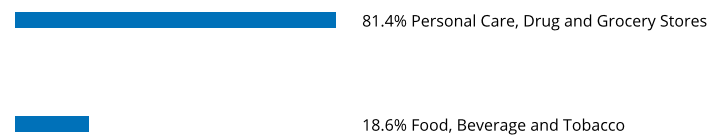
Key facts

»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 Staples	105.3	67.7	7.5	5.5	17.8	1.1	26.3	1.6	1.4
STOXX Canada 240	3,126.5	2,830.8	11.8	3.2	168.7	0.6	6.0	0.0	2.7

Supersector weighting (top 10)

81.4% Personal Care, Drug and Grocery Stores

18.6% Food, Beverage and Tobacco

Country weighting

100.0% Canada

Risk and return figures[1]

Index returns						Return (%)				Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Canada 240 Industry Consumer Staples	-0.1	-4.5	-0.4	23.5	37.9	N/A	N/A	-0.4	7.3	6.7
STOXX Canada 240	-1.7	4.7	3.6	28.8	23.2	N/A	N/A	3.6	8.9	4.3
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio	
STOXX Canada 240 Industry Consumer Staples	N/A	N/A	13.2	13.3	16.4	N/A	N/A	-0.3	0.5	0.4
STOXX Canada 240	N/A	N/A	13.2	12.7	18.1	N/A	N/A	0.0	0.6	0.2
Index to benchmark					Correlation				Tracking error (%)	
STOXX Canada 240 Industry Consumer Staples	0.7	0.4	0.4	0.4	0.6	9.2	12.7	13.9	14.5	15.2
Index to benchmark					Beta				Annualized information ratio	
STOXX Canada 240 Industry Consumer Staples	0.7	0.4	0.4	0.4	0.6	1.9	-0.9	-0.4	-0.2	0.1

[1] For information on data calculation, please refer to STOXX calculation reference guide.
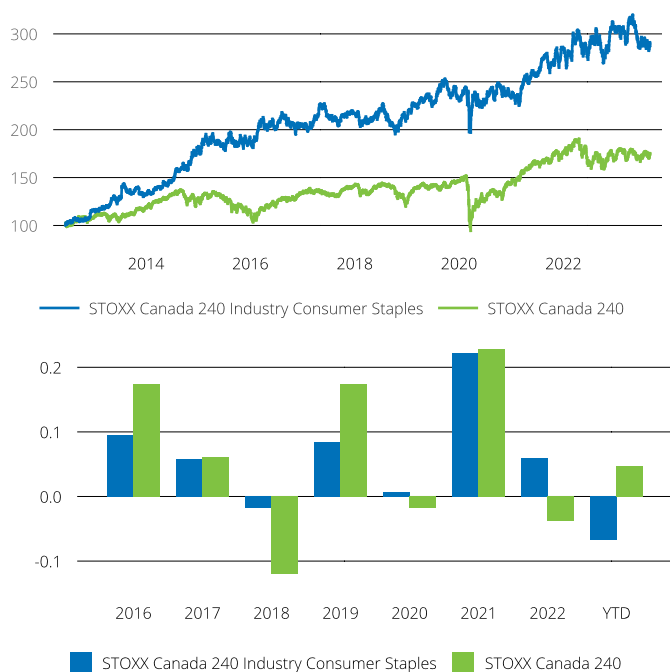
(CAD, price), all data as of Aug. 31, 2023

STOXX | QONTIGO

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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 Industry Consumer Staples	19.3	15.8	17.5	15.8	2.5	1.4	0.5	20.5
STOXX Canada 240	17.0	14.5	15.6	14.2	1.8	2.6	1.8	17.9

Performance and annual returns[4]

— STOXX Canada 240 Industry Consumer Staples — STOXX Canada 240

■ STOXX Canada 240 Industry Consumer Staples ■ STOXX Canada 240

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
Price	EUR	CH0462355436	S240CSP	S240CSP INDEX	.S240CSP
Net Return	USD	CH0462355477	S240CSV	S240CSV INDEX	.S240CSV
Net Return	CAD	CH0462355501	S240CSNA		.S240CSNA
Net Return	EUR	CH0462355444	S240CSR	S240CSR INDEX	.S240CSR
Gross Return	USD	CH0462355451	S240CSGV		.S240CSGV
Gross Return	CAD	CH0462355485	S240CSGA		.S240CSGA
Gross Return	EUR	CH0462355428	S240CSGR		.S240CSGR
Price	USD	CH0462355469	S240CSL	S240CSL INDEX	.S240CSL
Price	CAD	CH0462355493	S240CSPA		.S240CSPA

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.

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 Aug. 31, 2023

(CAD, price), all data as of Aug. 31, 2023

INDUSTRY INDICES
STOXX CANADA 240 INDUSTRY CONSUMER STAPLES

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
LOBLAW	Personal Care, Drug and Grocery	Canada	26.33
Metro Inc. Cl A	Personal Care, Drug and Grocery	Canada	24.01
WESTON GEORGE	Personal Care, Drug and Grocery	Canada	14.95
Saputo Inc.	Food, Beverage and Tobacco	Canada	10.55
EMPIRE 'A'	Personal Care, Drug and Grocery	Canada	8.13
PREMIUM BRANDS HOLDINGS	Personal Care, Drug and Grocery	Canada	6.34
PRIMO WATER	Food, Beverage and Tobacco	Canada	4.91
MAPLE LEAF FOODS	Food, Beverage and Tobacco	Canada	3.19
JAMIESON WELLNESS	Personal Care, Drug and Grocery	Canada	1.59

[5] Based on the composition as of Aug. 31, 2023