

STOXX CANADA 240 PERSONAL CARE DRUG AND GROCERY STORES

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 (CAD bn.)		Components (CAD 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	86.1	55.0	9.2	7.8	17.8	1.1	32.4	2.0	1.3
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)

Country weighting

100.0% Personal Care, Drug and Grocery Stores	100.0% Canada
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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	-1.5	-4.2	-0.4	33.5	66.2	N/A	N/A	-0.4	10.2	10.8
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				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Canada 240 Personal Care Drug and Grocery Stores	N/A	N/A	14.0	14.5	17.4	N/A	N/A	-0.2	0.6	0.6
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 (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Canada 240 Personal Care Drug and Grocery Stores	0.7	0.3	0.4	0.3	0.5	9.3	14.0	15.3	16.3	17.3
Index to benchmark	Beta					Annualized information ratio				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Canada 240 Personal Care Drug and Grocery Stores	0.7	0.4	0.4	0.3	0.5	0.2	-0.8	-0.3	0.0	0.3

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

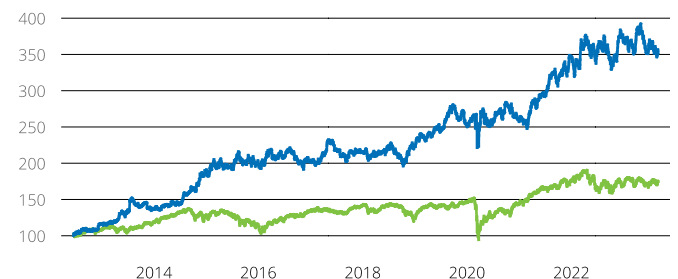
(CAD, price), all data as of Aug. 31, 2023

SUPERSECTOR INDICES

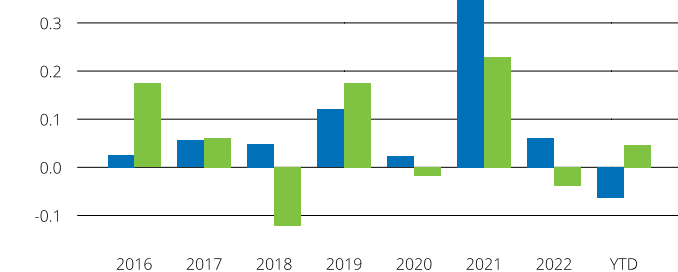
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Fundamentals (for last 12 months)

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 Personal Care Drug and Grocery Stores	16.9	15.1	16.9	15.1	2.7	1.3	0.5	19.9
STOXX Canada 240	17.0	14.5	15.6	14.2	1.8	2.6	1.8	17.9

Performance and annual returns⁴

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



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

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

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 Aug. 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
LOBLAW	Personal Care, Drug and Grocery	Canada	32.36
Metro Inc. C1A	Personal Care, Drug and Grocery	Canada	29.51
WESTON GEORGE	Personal Care, Drug and Grocery	Canada	18.37
EMPIRE 'A'	Personal Care, Drug and Grocery	Canada	10.00
PREMIUM BRANDS HOLDINGS	Personal Care, Drug and Grocery	Canada	7.79
JAMIESON WELLNESS	Personal Care, Drug and Grocery	Canada	1.96

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