

# EURO STOXX<sup>®</sup> INSURANCE 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 Insurance Index	277.8	241.5	18.6	8.0	82.7	2.0	34.3	0.8	2.8
EURO STOXX Index	6,149.2	4,499.0	15.3	7.5	169.2	2.0	3.8	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
EURO STOXX Insurance Index	0.6	-9.1	-9.1	12.2	28.1	N/A	N/A	-9.2	4.0	5.1
EURO STOXX Index	2.1	0.8	0.8	12.7	34.2	N/A	N/A	0.8	4.1	6.1
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
EURO STOXX Insurance Index	20.0	41.1	41.1	26.3	24.3	N/A	N/A	-0.2	0.2	0.2
EURO STOXX Index	13.0	30.4	30.4	20.5	18.9	N/A	N/A	0.0	0.2	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Insurance Index	0.9	0.9	0.9	0.9	0.9	10.5	17.4	17.4	11.8	11.1
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Insurance Index	1.4	1.3	1.3	1.2	1.2	-1.6	-0.5	-0.5	0.0	-0.0

<sup>1</sup> For information on data calculation, please refer to STOXX [calculation reference guide](#).

<sup>2</sup> Based on Euribor1m

(EUR, gross return), all data as of Dec. 31, 2020

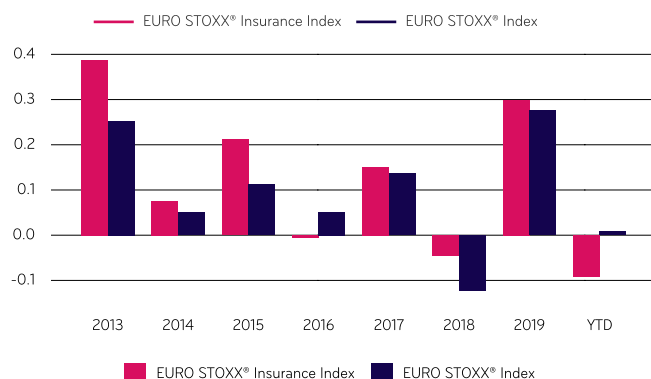
# SUPERSECTOR INDICES

## EURO STOXX® INSURANCE INDEX

### Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%)	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX Insurance Index	13.3	12.2	13.3	12.2	0.8	4.4	0.5	10.4
EURO STOXX Index	71.7	26.1	22.8	22.1	1.6	2.4	1.1	32.1

### Performance and annual returns<sup>3</sup>



### 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	CH0102631386	SXIGT		
Gross Return EUR	CH0102631386	SXIGT		
Net Return EUR	EU0009658459	SXIT	SXIT INDEX	.SXIT
Net Return EUR	EU0009658459	SXIT	SXIT INDEX	.SXIT
Price EUR	EU0009658442	SXIE	SXIE INDEX	.SXIE
Price EUR	EU0009658442	SXIE	SXIE INDEX	.SXIE
Net Return USD	EU0009659291	SXIU	SXIU INDEX	.SXIU
Net Return USD	EU0009659291	SXIU	SXIU INDEX	.SXIU
Price USD	EU0009659283	SXIK	SXIK INDEX	.SXIK
Price USD	EU0009659283	SXIK	SXIK INDEX	.SXIK

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, where the largest company is capped at 30% and the second largest at 15%
No. of components	Variable
Review frequency	Quarterly (Mar., Jun., Sep., Dec.)

To learn more about the inception date, currency versions, calculation hours and historical values, please see our data vendor code sheet.

<sup>3</sup> STOXX data from Dec. 31, 2000 to Dec. 31, 2020

<sup>4</sup> gr. div. yield is calculated as gr. return index return minus price index return

(EUR, gross return), all data as of Dec. 31, 2020

### CONTACT DETAILS

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#### STOXX is part of Deutsche Boerse Group

#### 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 a wide range of customization, in terms of component selection, weighting schemes and personalized calculation methodologies.

#### DISCLAIMER

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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.

**SUPERSECTOR INDICES**

## EURO STOXX® INSURANCE INDEX

**Top 10 Components<sup>5</sup>**

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ALLIANZ	Insurance	Germany	34.26
AXA	Insurance	France	16.71
MUENCHENER RUECK	Insurance	Germany	14.08
ASSICURAZIONI GENERALI	Insurance	Italy	7.59
SAMPO	Insurance	Finland	7.30
NN GROUP	Insurance	Netherlands	4.86
AGEAS	Insurance	Belgium	3.33
HANNOVER RUECK	Insurance	Germany	3.24
AEGON	Insurance	Netherlands	2.42
ASR NEDERLAND NV	Insurance	Netherlands	1.92

<sup>5</sup> Based on the composition as of Dec. 31, 2020

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