SUPERSECTOR INDICES
EURO STOXX INSURANCE

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.
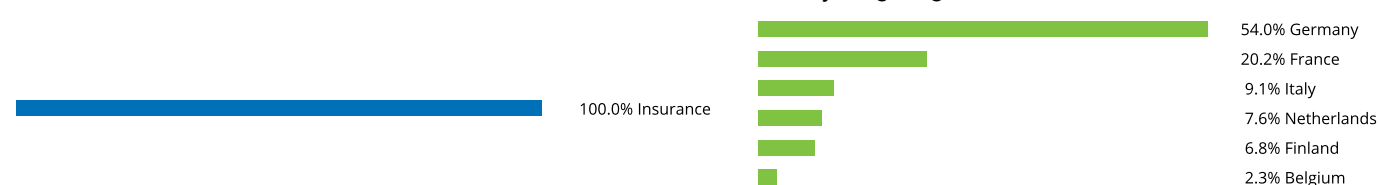
Key facts

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

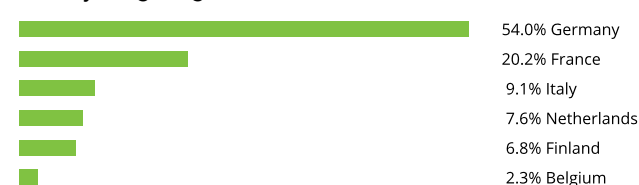»Component capping ensures that no component can dominate the index

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	345.1	285.9	22.0	8.1	90.5	3.3	31.6	1.2	3.0
EURO STOXX	7,032.4	5,017.5	17.2	6.9	245.1	1.5	4.9	0.0	3.0

Supersector weighting (top 10)

100.0% Insurance

Country weighting

54.0% Germany
20.2% France
9.1% Italy
7.6% Netherlands
6.8% Finland
2.3% Belgium

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX Insurance	1.8	13.2	30.5	62.4	63.6	N/A	N/A	30.8	17.7	10.5
EURO STOXX	-3.1	22.4	20.8	37.8	38.8	N/A	N/A	21.0	11.4	6.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
EURO STOXX Insurance	N/A	N/A	16.9	20.7	24.2	N/A	N/A	1.4	0.7	0.4
EURO STOXX	N/A	N/A	15.9	17.8	19.9	N/A	N/A	1.0	0.6	0.3
Index to benchmark	Correlation					Tracking error (%)				
EURO STOXX Insurance	0.8	0.8	0.8	0.8	0.9	8.3	10.0	10.7	11.9	12.0
Index to benchmark	Beta					Annualized information ratio				
EURO STOXX Insurance	1.0	0.9	0.8	1.0	1.1	6.6	-0.2	0.7	0.5	0.3

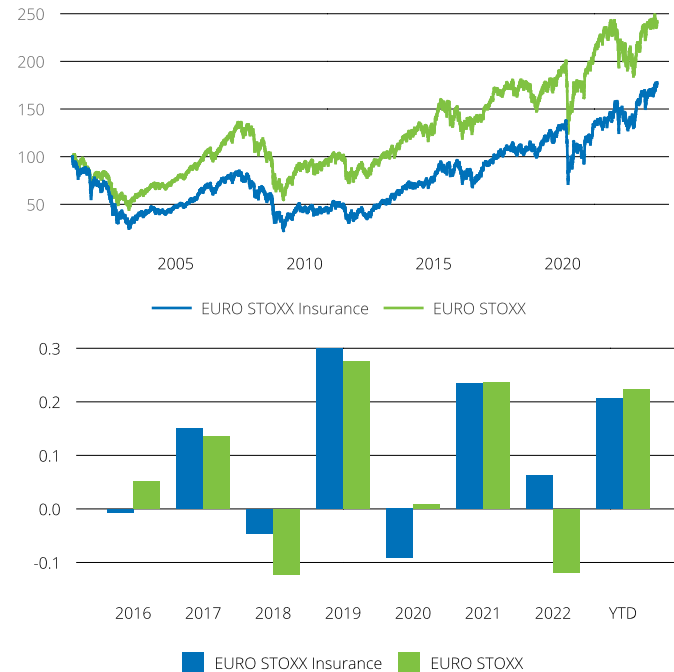[1] For information on data calculation, please refer to STOXX calculation reference guide.

(EUR, gross return), all data as of Aug. 31, 2023

STOXX Ltd. is part of 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
EURO STOXX Insurance	11.4	9.3	10.6	9.3	1.4	6.6	0.7	12.3
EURO STOXX	14.7	12.1	12.7	11.7	1.6	3.8	1.0	4.3

Performance and annual returns[4]

EURO STOXX Insurance —— EURO STOXX

EURO STOXX Insurance EURO STOXX

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

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, where the
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.

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

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Dec. 31, 2000 to Aug. 31, 2023

(EUR, gross return), all data as of Aug. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ALLIANZ	Insurance	Germany	31.65
AXA	Insurance	France	18.77
MUENCHENER RUECK	Insurance	Germany	17.10
ASSICURAZIONI GENERALI	Insurance	Italy	7.40
SAMPO	Insurance	Finland	6.77
HANNOVER RUECK	Insurance	Germany	4.12
NN GROUP	Insurance	Netherlands	2.84
AEGON	Insurance	Netherlands	2.65
AGEAS	Insurance	Belgium	2.28
ASR NEDERLAND NV	Insurance	Netherlands	2.12

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