

# STOXX® CANADA 240 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 (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Canada 240 Insurance Index	166.0	145.3	16.1	15.0	35.0	1.2	24.1	0.8	1.6
STOXX Canada 240 Index	2,342.5	2,127.2	8.9	2.3	132.5	0.5	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 Insurance Index	5.0	14.1	19.5	79.8	60.1	N/A	N/A	19.7	21.8	10.0
STOXX Canada 240 Index	6.0	6.6	6.2	53.9	42.1	N/A	N/A	6.2	15.6	7.4
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Canada 240 Insurance Index	13.5	14.4	18.4	18.4	24.5	N/A	N/A	0.9	1.1	0.4
STOXX Canada 240 Index	13.7	14.1	18.6	17.1	21.2	N/A	N/A	0.2	0.9	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Canada 240 Insurance Index	0.9	0.8	0.9	0.9	0.9	5.0	8.1	7.9	9.3	10.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Canada 240 Insurance Index	0.9	0.9	0.9	0.9	1.1	-2.2	1.7	1.5	0.5	0.3

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

<sup>2</sup> Based on EURIBOR1M

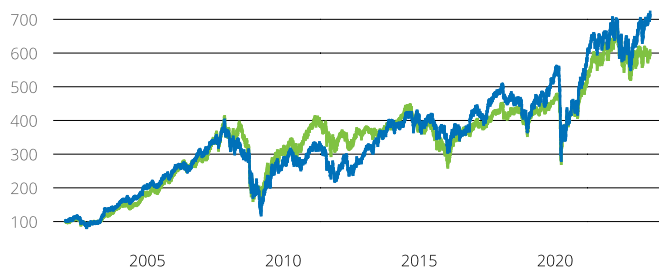
(USD, gross return), all data as of Jun. 30, 2023

## SUPERSECTOR INDICES

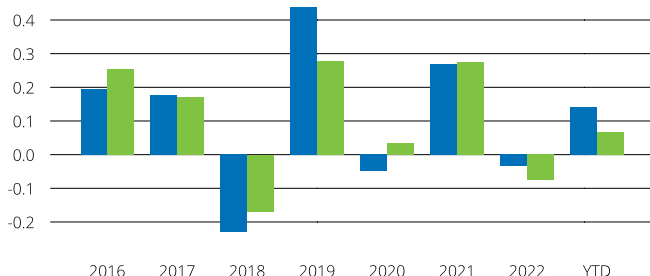
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## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Canada 240 Insurance Index	12.0	9.7	12.0	9.7	1.4	4.8	1.1	17.9
STOXX Canada 240 Index	16.1	14.1	14.8	13.9	1.8	3.4	1.8	17.3

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

— STOXX® Canada 240 Insurance Index — STOXX® Canada 240 Index



■ STOXX® Canada 240 Insurance 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 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 CAD	CH0149418425	S24C85GA		
Net Return CAD	CH0149418458	S24C85DA		
Price CAD	CH0149418482	S24C85CA		
Gross Return EUR	CH0149418433	S24C85GR		
Net Return EUR	CH0149418466	S24C85R		
Net Return EUR	CH0149418466	S24C85R		
Price EUR	CH0149418490	S24C85P		
Price EUR	CH0149418490	S24C85P		
Gross Return USD	CH0149418441	S24C85GV		
Net Return USD	CH0149418474	S24C85V		

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
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.

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

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Dec. 27, 2001 to Jun. 30, 2023

(USD, gross return), all data as of Jun. 30, 2023

## STOXX® CANADA 240 INSURANCE INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
Manulife Financial Corp.	Insurance	Canada	24.10
Sun Life Financial Inc.	Insurance	Canada	21.06
INTACT FINANCIAL	Insurance	Canada	18.65
Fairfax Financial Holdings Ltd	Insurance	Canada	12.62
Power Corp. of Canada	Insurance	Canada	10.35
Great-West Lifeco Inc.	Insurance	Canada	5.43
IA FINANCIAL CORP	Insurance	Canada	4.86
DEFINITY FINANCIAL	Insurance	Canada	2.12
TRISURA GROUP	Insurance	Canada	0.81
null	Oil & Gas	null	null

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

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