

STOXX® CANADA 240 ENERGY 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 (CAD bn.)		Components (CAD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Canada 240 Energy Index	511.8	467.4	12.0	2.6	96.8	0.8	20.7	0.2	3.7
STOXX Canada 240 Index	2,993.4	2,720.8	11.3	3.1	168.3	0.3	6.2	0.0	2.7

Supersector weighting (top 10)

Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Canada 240 Energy Index	-8.5	-7.6	-18.6	60.4	5.4	N/A	N/A	-18.7	17.2	1.1
STOXX Canada 240 Index	-5.8	-0.3	-6.6	33.9	20.5	N/A	N/A	-6.6	10.3	3.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Canada 240 Energy Index	21.8	21.6	26.5	25.2	30.3	N/A	N/A	-0.9	0.6	0.0
STOXX Canada 240 Index	11.4	10.4	14.6	13.1	18.0	N/A	N/A	-0.6	0.7	0.2
Index to benchmark	Correlation					Tracking error (%)				
STOXX Canada 240 Energy Index	0.8	0.7	0.8	0.8	0.9	14.2	15.8	17.9	17.5	17.6
Index to benchmark	Beta					Annualized information ratio				
STOXX Canada 240 Energy Index	1.4	1.5	1.4	1.5	1.4	-2.2	-1.1	-0.7	0.4	-0.1

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

² Based on EURIBOR1M

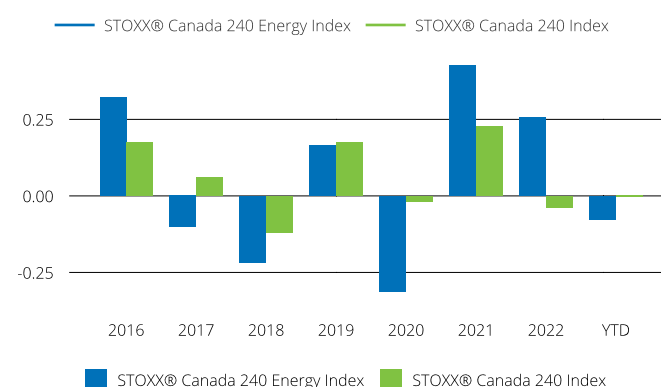
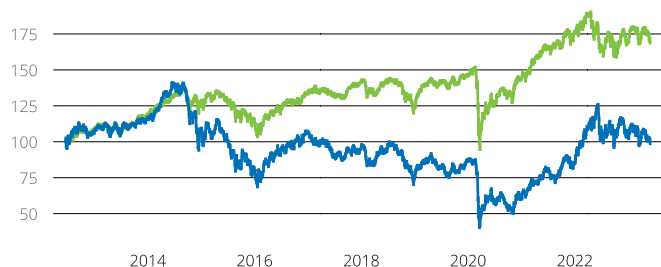
(CAD, price), all data as of May 31, 2023

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 Energy Index	9.7	10.3	9.6	10.3	1.6	2.8	1.3	11.0
STOXX Canada 240 Index	15.9	13.7	14.5	13.4	1.8	2.3	1.7	19.8

Performance and annual returns⁴

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	CH0462355667	S240ENGA		.S240ENGA
Net Return CAD	CH0462355683	S240ENNA		.S240ENNA
Price CAD	CH0462355675	S240ENPA		.S240ENPA
Gross Return EUR	CH0462355600	S240ENGR		.S240ENGR
Net Return EUR	CH0462355626	S240ENR	S240ENR INDEX	.S240ENR
Price EUR	CH0462355618	S240ENP	S240ENP INDEX	.S240ENP
Gross Return USD	CH0462355634	S240ENGV		.S240ENGV
Net Return USD	CH0462355659	S240ENV	S240ENV INDEX	.S240ENV
Price USD	CH0462355642	S240ENL	S240ENL INDEX	.S240ENL

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 May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Enbridge Inc.	Energy	Canada	20.70
Canadian Natural Resources Ltd	Energy	Canada	17.32
TC ENERGY	Energy	Canada	11.44
Suncor Energy Inc.	Energy	Canada	10.98
Cenovus Energy Inc.	Energy	Canada	6.37
PEMBINA PIPELINE CORP	Energy	Canada	4.85
TOURMALINE OIL	Energy	Canada	4.11
Cameco Corp.	Energy	Canada	3.50
Imperial Oil Ltd.	Energy	Canada	2.38
ARC RESOURCES LTD	Energy	Canada	1.99

⁵ Based on the composition as of May 31, 2023
