

# STOXX® CANADA 240 TRAVEL & LEISURE 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 Travel & Leisure Index	30.5	30.3	7.6	3.6	22.2	0.8	73.2	2.7	1.3
STOXX Canada 240 Index	2,201.8	2,001.4	8.3	2.2	123.8	0.2	6.2	0.0	2.7

## Supersector weighting (top 10)

100.0% Travel & Leisure

## Country weighting

100.0% Canada

## 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 Travel & Leisure Index	4.8	11.5	26.4	48.1	24.2	N/A	N/A	26.6	14.1	4.5
STOXX Canada 240 Index	-5.8	0.6	-10.2	49.3	34.5	N/A	N/A	-10.3	14.4	6.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
STOXX Canada 240 Travel & Leisure Index	17.3	15.9	21.7	25.0	30.6	N/A	N/A	1.0	0.5	0.1
STOXX Canada 240 Index	15.5	14.2	19.7	17.6	21.2	N/A	N/A	-0.7	0.7	0.3
Index to benchmark	Correlation					Tracking error (%)				
STOXX Canada 240 Travel & Leisure Index	0.5	0.6	0.7	0.7	0.7	16.8	13.7	17.3	18.7	21.3
Index to benchmark	Beta					Annualized information ratio				
STOXX Canada 240 Travel & Leisure Index	0.5	0.7	0.7	0.9	1.0	7.1	1.8	1.9	-0.0	-0.1

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

<sup>2</sup> Based on EURIBOR1M

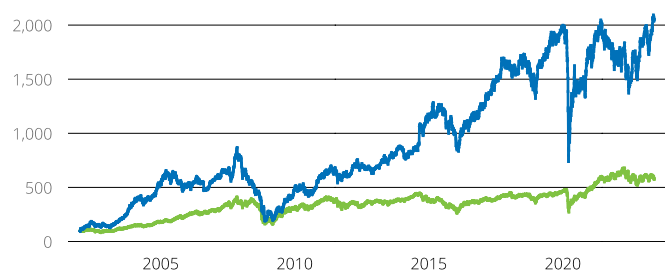
(USD, gross return), all data as of May 31, 2023

## SUPERSECTOR INDICES

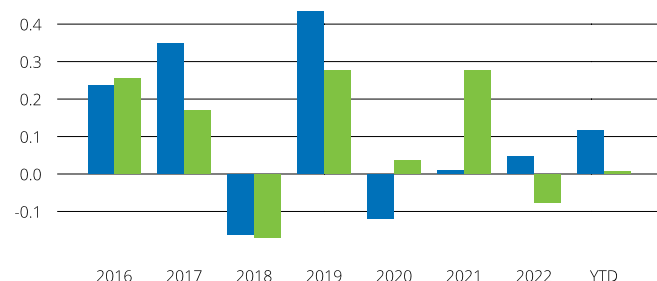
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## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Canada 240 Travel & Leisure Index	94.8	19.8	28.6	19.8	16.2	3.7	1.6	13.1
STOXX Canada 240 Index	15.9	13.7	14.5	13.4	1.8	2.9	1.7	19.8

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

— STOXX® Canada 240 Travel & Leisure Index — STOXX® Canada 240 Index



■ STOXX® Canada 240 Travel & Leisure 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	CH0149419415	S24C57GA		
Net Return CAD	CH0149419449	S24C57DA		
Price CAD	CH0149419472	S24C57CA		
Gross Return EUR	CH0149419423	S24C57GR		
Net Return EUR	CH0149419456	S24C57R		
Net Return EUR	CH0149419456	S24C57R		
Price EUR	CH0149419480	S24C57P		
Price EUR	CH0149419480	S24C57P		
Gross Return USD	CH0149419431	S24C57GV		
Net Return USD	CH0149419464	S24C57V		

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

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

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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 May 31, 2023

(USD, gross return), all data as of May 31, 2023

## SUPERSECTOR INDICES

## STOXX® CANADA 240 TRAVEL &amp; LEISURE INDEX

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
RESTAURANT BRANDS INTL	Travel & Leisure	Canada	73.24
AIR CANADA	Travel & Leisure	Canada	18.66
EXCHANGE INCOME	Travel & Leisure	Canada	5.36
MTY FOOD GROUP	Travel & Leisure	Canada	2.75
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null
null	Oil & Gas	null	null

<sup>5</sup> Based on the composition as of May 31, 2023