

STOXX® CANADA 240 REAL ESTATE 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

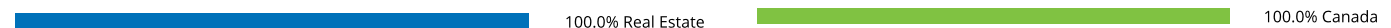
»Component capping ensures that no component can dominate the index

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 Real Estate Index	54.2	50.2	2.4	2.1	6.1	0.7	12.2	1.3	3.8
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)

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 Real Estate Index	-4.8	2.0	-14.8	33.3	16.5	N/A	N/A	-14.9	10.1	3.1
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 ²				
STOXX Canada 240 Real Estate Index	15.1	16.4	23.2	20.1	23.7	N/A	N/A	-0.7	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 Real Estate Index	0.8	0.8	0.8	0.8	0.8	9.4	10.5	12.6	12.0	14.0
Index to benchmark	Beta					Annualized information ratio				
STOXX Canada 240 Real Estate Index	0.8	0.9	1.0	0.9	0.9	1.2	0.3	-0.4	-0.3	-0.2

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

² Based on EURIBOR1M

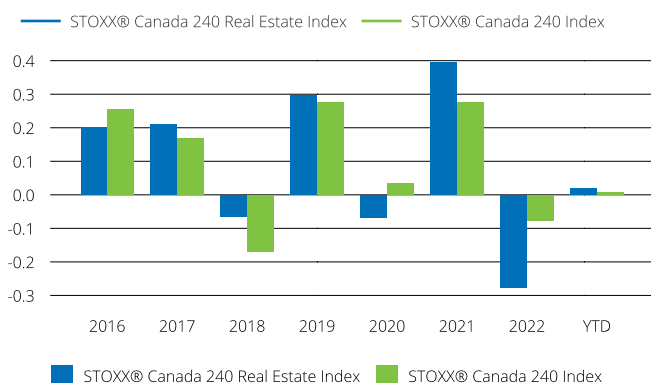
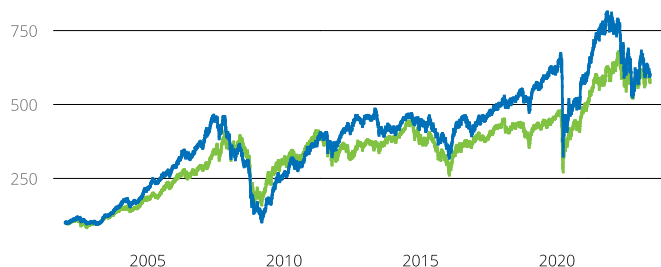
(USD, gross return), all data as of May 31, 2023

SUPERSECTOR INDICES

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Canada 240 Real Estate Index	57.3	17.3	22.0	16.7	1.0	3.3	3.7	24.6
STOXX Canada 240 Index	15.9	13.7	14.5	13.4	1.8	2.9	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	CH0149418870	S24C86GA		
Net Return CAD	CH0149418904	S24C86DA		
Price CAD	CH0149418938	S24C86CA		
Gross Return EUR	CH0149418888	S24C86GR		
Net Return EUR	CH0149418912	S24C86R		
Price EUR	CH0149418946	S24C86P		
Gross Return USD	CH0149418896	S24C86GV		
Net Return USD	CH0149418920	S24C86V		

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.

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.

³ gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Dec. 27, 2001 to May 31, 2023

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

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
CANADIAN APARTMENT PROP REIT	Real Estate	Canada	12.19
FIRSTSERVICE	Real Estate	Canada	10.67
RIOCAN REIT.TST.	Real Estate	Canada	8.80
GRANITE REIT	Real Estate	Canada	7.47
Colliers International	Real Estate	Canada	6.81
DREAM INDL.REIT.TST.	Real Estate	Canada	5.21
CHOICE PROPS REIT	Real Estate	Canada	5.00
SMART CENTRES	Real Estate	Canada	4.86
TRICON RESIDENTIAL	Real Estate	Canada	4.38
FIRST CAPITAL REIT	Real Estate	Canada	4.27

⁵ Based on the composition as of May 31, 2023
