SUPERSECTOR INDICES

STOXX® CANADA 240 REAL ESTATE INDEX

Stated objective

The STOXX Supersector indices track supersectors of the relevant benchmark index. There are 19 supersectors according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following supersectors are available: automobile and parts, banks, basic resources, chemicals, construction and materials, financial services, food and beverage, health care, industrial goods and services, insurance, media, oil and gas, personal and household goods, real estate, communications, retail, technology, travel and leisure and 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 Real Estate Index	53.3	49.3	2.2	1.9	7.6	0.6	15.4	1.1	10.9
STOXX Canada 240 Index	1,828.1	1,638.5	6.8	2.1	107.0	0.3	6.5	0.0	4.0

Supersector weighting (top 10)

100.0% Real Estate

Country weighting

100.0% Canada
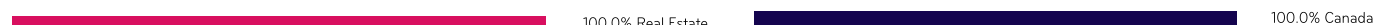
Risk and return figures[1]

Index returns				Return (%)					Annualized return (%)	
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Canada 240 Real Estate Index	-3.5	-0.7	-0.7	9.0	36.9	-33.4	-0.7	-0.7	2.8	6.3
STOXX Canada 240 Index	-3.1	-8.4	-8.4	14.6	9.8	-30.3	-8.2	-8.2	4.5	1.8
Index volatility and risk				Annualized volatility (%)					Annualized Sharpe ratio[2]	
STOXX Canada 240 Real Estate Index	12.7	13.2	13.2	10.7	11.0	-2.7	-0.1	-0.1	0.3	0.5
STOXX Canada 240 Index	17.7	14.2	14.2	11.6	13.1	-1.5	-0.6	-0.6	0.4	0.1
Index to benchmark				Correlation					Tracking error (%)	
STOXX Canada 240 Real Estate Index	0.7	0.5	0.5	0.5	0.6	12.5	13.3	13.3	11.1	11.1
Index to benchmark				Beta					Annualized information ratio	
STOXX Canada 240 Real Estate Index	0.5	0.5	0.5	0.5	0.5	-0.8	0.5	0.5	-0.2	0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on Euribor1m

(CAD, gross return), all data as of Dec. 31, 2015

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [4]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Canada 240 Real Estate Index	16.1	14.3	14.3	14.3	1.0	5.2	3.6	36.1
STOXX Canada 240 Index	34.8	17.7	16.7	15.3	1.6	2.7	1.5	22.8

Performance and annual returns[3]

— STOXX® Canada 240 Real Estate Index   — STOXX® Canada 240 Index

■ STOXX® Canada 240 Real Estate Index   ■ STOXX® Canada 240 Index
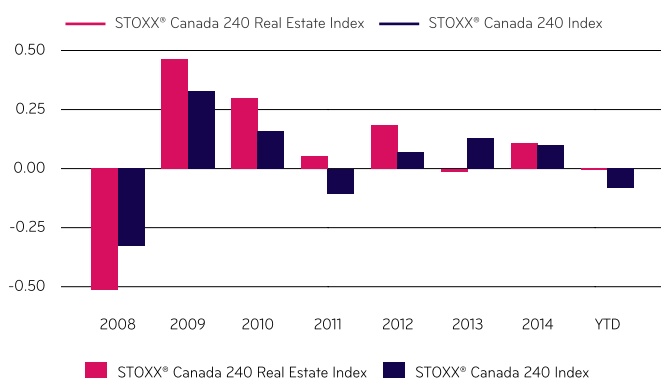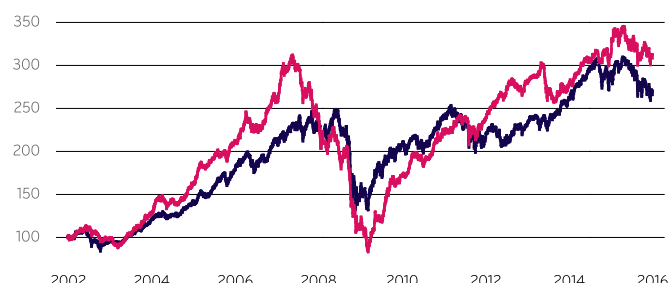
Methodology

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	CH0149418870	S24C86GA		.S24C86GA
Net Return	CAD	CH0149418904	S24C86DA		.S24C86DA
Price	CAD	CH0149418938	S24C86CA		.S24C86CA
Gross Return	EUR	CH0149418888	S24C86GR		.S24C86GR
Net Return	EUR	CH0149418912	S24C86R		.S24C86R
Price	EUR	CH0149418946	S24C86P		.S24C86P
Gross Return	USD	CH0149418896	S24C86GV		.S24C86GV
Net Return	USD	CH0149418920	S24C86V		.S24C86V
Price	USD	CH0149418953	S24C86L		.S24C86L

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 largest company is capped at 30% and the second largest at 15%
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.

[3] STOXX data from Dec. 27, 2001 to Dec. 31, 2015
[4] gr. div. yield is calculated as gr. return index return minus price index return

(CAD, gross return), all data as of Dec. 31, 2015

STOXX is part of Deutsche Boerse Group
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.

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
RIOCAN REIT.TST.	Real Estate	CA	15.36
H&R RLST.IT.STAPLE UNIT	Real Estate	CA	11.31
CANADIAN APARTMENT PROP REIT	Real Estate	CA	6.97
SMART RLST.IT.	Real Estate	CA	6.78
CDN.RLST.INV.TST.UNT.	Real Estate	CA	6.13
COMINAR REIT	Real Estate	CA	5.07
ALLIED PROPERTIES REIT	Real Estate	CA	4.99
CHARTWELL RETIREMENT	Real Estate	CA	4.48
FIRST CAPITAL REALTY	Real Estate	CA	4.30
Colliers International	Real Estate	CA	4.30

[5] Based on the composition as of Dec. 31, 2015