STOXX® CANADA 240 INDUSTRY ENERGY INDEX

Index description

The STOXX Industry indices track industries of the relevant benchmark index. There are 11 industries according to the Industry Classification Benchmark (ICB). Companies are categorized according to their primary source of revenue. The following Industries are available: Technology, Telecommunications, Health Care, Financials, Real Estate, Consumer Discretionary, Consumer Staples, Industrials, Basic Materials, Energy, Utilities.

Key facts

»Categorization according to their primary source of revenue guarantees an accurate classification of companies in their respective business environments

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 Industry Energy Index	438.3	398.1	10.8	3.1	79.7	0.8	20.0	0.2	3.7
STOXX Canada 240 Index	3,030.3	2,764.9	11.5	3.2	178.7	0.4	6.5	0.0	2.8

Supersector weighting (top 10)

Country weighting

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 Industry Energy Index	13.9	32.5	27.5	43.9	18.9	N/A	N/A	27.6	13.1	3.6
STOXX Canada 240 Index	5.1	-3.9	-2.5	19.6	21.0	N/A	N/A	-2.5	6.2	3.9
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Canada 240 Industry Energy Index	28.5	28.4	27.1	35.9	30.0	N/A	N/A	0.9	0.3	0.1
STOXX Canada 240 Index	21.2	16.0	15.4	21.8	17.9	N/A	N/A	-0.2	0.3	0.2
Index to benchmark				**Correlation**					**Tracking error (%)**	
STOXX Canada 240 Industry Energy Index	0.8	0.8	0.8	0.9	0.9	18.3	19.1	18.1	20.0	17.2
Index to benchmark				**Beta**					**Annualized information ratio**	
STOXX Canada 240 Industry Energy Index	1.0	1.4	1.4	1.4	1.4	5.5	2.1	1.5	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 Oct. 31, 2022

INDUSTRY INDICES

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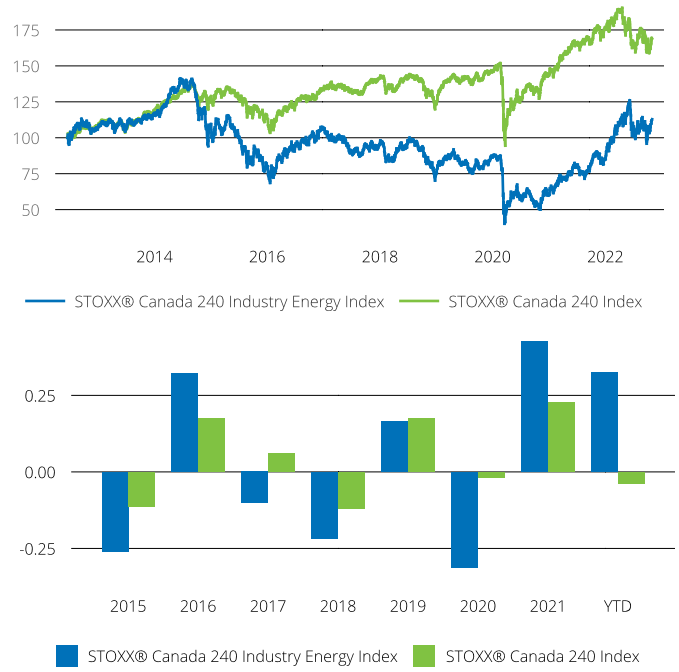
Fundamentals (for last 12 months)

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 Industry Energy Index	10.8	8.7	10.6	8.6	2.0	4.2	2.1	4.2
STOXX Canada 240 Index	14.0	12.6	13.2	12.1	1.9	2.2	1.9	10.0

Performance and annual returns[4]



Methodology

Indices from the relevant benchmark index are categorized according to their primary source of revenue. The largest stocks in each industry 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	CH0462355576	S240EGA		.S240EGA
Net Return	CAD	CH0462355592	S240ENA		.S240ENA
Price	CAD	CH0462355584	S240EPA		.S240EPA
Gross Return	EUR	CH0462355519	S240EGR		.S240EGR
Net Return	EUR	CH0462355535	S240ER	S240ER INDEX	.S240ER
Price	EUR	CH0462355527	S240EP	S240EP INDEX	.S240EP
Gross Return	USD	CH0462355543	S240EGV		.S240EGV
Net Return	USD	CH0462355568	S240EV	S240EV INDEX	.S240EV
Price	USD	CH0462355550	S240EL	S240EL INDEX	.S240EL

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 Oct. 31, 2022

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Enbridge Inc.	Energy	Canada	20.02
Canadian Natural Resources Ltd	Energy	Canada	17.11
Suncor Energy Inc.	Energy	Canada	12.05
TC ENERGY	Energy	Canada	10.97
Cenovus Energy Inc.	Energy	Canada	7.37
TOURMALINE OIL	Energy	Canada	4.80
PEMBINA PIPELINE CORP	Energy	Canada	4.61
Imperial Oil Ltd.	Energy	Canada	2.63
Cameco Corp.	Energy	Canada	2.40
ARC RESOURCES LTD	Energy	Canada	2.17

[5] Based on the composition as of Oct. 31, 2022