SIZE INDICES

STOXX® CANADA TOTAL MARKET MID INDEX

Index description

The STOXX Total Market Size indices provide a representation of large, mid, and small cap companies within a specific region. They are derived from the STOXX Global Total Market indices.

Key facts

» Transparent and rules-based methodology

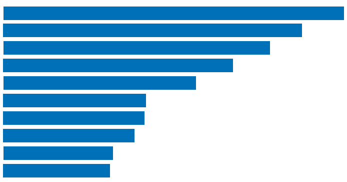
» Buffer rule aims to reduce turnover

» Weighted by free-float market cap

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Canada Total Market Mid Index	407.0	371.6	5.3	4.6	17.7	1.0	4.8	0.3	20.2
STOXX Canada Total Market Index	2,240.6	2,020.1	5.7	1.1	124.8	0.0	6.2	0.0	3.2

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 Total Market Mid Index	3.0	14.3	0.0	56.0	38.3	N/A	N/A	0.0	16.1	6.8
STOXX Canada Total Market Index	2.0	6.4	-3.9	60.3	51.6	N/A	N/A	-3.9	17.2	8.8
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Canada Total Market Mid Index	11.2	12.5	16.1	17.1	21.6	N/A	N/A	-0.0	0.9	0.3
STOXX Canada Total Market Index	11.2	12.7	15.2	15.3	20.3	N/A	N/A	-0.3	1.0	0.4
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Canada Total Market Mid Index	0.9	0.9	0.9	0.9	1.0	3.5	4.2	5.0	6.1	6.4
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Canada Total Market Mid Index	0.9	0.9	1.0	1.0	1.0	3.1	2.9	0.8	-0.1	-0.3

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, gross return), all data as of Jul. 31, 2023

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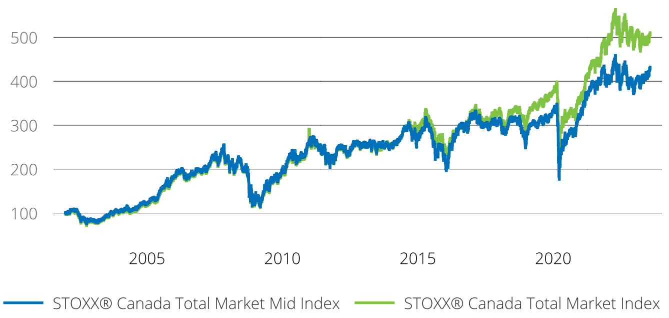
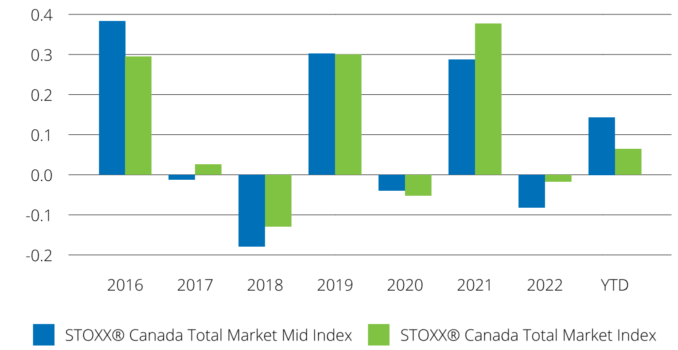
Fundamentals (for last 12 months)

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 Total Market Mid Index	24.2	17.1	17.8	16.5	2.0	2.5	1.4	19.5
STOXX Canada Total Market Index	17.4	14.8	15.1	14.5	1.9	3.1	1.8	22.3

Performance and annual returns[4]





Methodology

Example: Large Index

On a quarterly basis, companies in the given STOXX Total Market Index are ranked in terms of their total market cap in descending order. The largest companies covering a total market cap of 67.5% are selected. Current large companies with a total market cap ranked between the 67.5th and 75th percentiles of the cumulative total market cap are also selected. The components are then weighted according to free-float market cap without weight restrictions and capping. The detailed methodology including the calculation formula can be found in our rulebook: www.stoxx.com/indices/rulebooks.html

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	CAD	CH0149413897	TCCAMGDA		
Net Return	CAD	CH0149413921	TCCAMDA		
Net Return	CAD	CH0149413921	TCCAMDA		
Price	CAD	CH0149413954	TCCAMCA		
Price	CAD	CH0149413954	TCCAMCA		
Gross Return	EUR	CH0149413905	TCCAMGR		
Gross Return	EUR	CH0149413905	TCCAMGR		
Net Return	EUR	CH0149413939	TCCAMR		
Net Return	EUR	CH0149413939	TCCAMR		
Price	EUR	CH0149413962	TCCAMP		

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap
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 ourdata 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 Jul. 31, 2023

(EUR, gross return), all data as of Jul. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
Fairfax Financial Holdings Ltd	Insurance	Canada	4.77
First Quantum Minerals Ltd.	Basic Resources	Canada	4.12
Cameco Corp.	Energy	Canada	3.72
BROOKFIELD ASSET MANAGEMENT	Financial Services	Canada	3.40
Metro Inc. Cl A	Personal Care, Drug & Grocery Stores	Canada	3.07
RB GLOBAL	Consumer Products & Services	Canada	2.86
OPEN TEXT	Technology	Canada	2.84
EMERA	Utilities	Canada	2.69
TFI INTERNATIONAL	Industrial Goods & Services	Canada	2.59
ARC RESOURCES LTD	Energy	Canada	2.07

[5] Based on the composition as of Jul. 31, 2023