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.

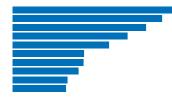
Key facts

- » Transparent and rules-based methodology
- » Buffer rule aims to reduce turnover
- » Weighted by free-float market cap

Descriptive statistics

| Index | Market | | 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)



15.7% Basic Resources 13.8% Utilities 12.3% Energy 10.6% Industrial Goods & Services 8.9% Real Estate 6.6% Financial Services 6.5% Insurance 6.1% Technology 5.1% Consumer Products & Services 4.9% Personal Care, Drug & Grocery Stores

Country weighting

100.0% Canada

Risk and return figures¹

| | | | R | eturn (%) | | | An | nualized ret | turn (%) |
|----------------------------|-----------------------------------|--|---|---|--|---|---|--|--|
| Last month | YTD | 1Y | 3Y | 5Y | Last month | YTD | 1Y | 3Y | 5Y |
| 3.0 | 14.3 | 0.0 | 56.0 | 38.3 | N/A | N/A | 0.0 | 16.1 | 6.8 |
| 2.0 | 6.4 | -3.9 | 60.3 | 51.6 | N/A | N/A | -3.9 | 17.2 | 8.8 |
| Annualized volatility (%) | | | | | Annu | nnualized Sharpe ratio ² | | | |
| 11.2 | 12.5 | 16.1 | 17.1 | 21.6 | N/A | N/A | -0.0 | 0.9 | 0.3 |
| 11.2 | 12.7 | 15.2 | 15.3 | 20.3 | N/A | N/A | -0.3 | 1.0 | 0.4 |
| Correlation | | | | rrelation | | | | Tracking | error (%) |
| 0.9 | 0.9 | 0.9 | 0.9 | 1.0 | 3.5 | 4.2 | 5.0 | 6.1 | 6.4 |
| Beta Annualized informatio | | | | | ation ratio | | | | |
| 0.9 | 0.9 | 1.0 | 1.0 | 1.0 | 3.1 | 2.9 | 0.8 | -0.1 | -0.3 |
| | 3.0 2.0 11.2 11.2 0.9 | 3.0 14.3 2.0 6.4 11.2 12.5 11.2 12.7 0.9 0.9 | 3.0 14.3 0.0 2.0 6.4 -3.9 11.2 12.5 16.1 11.2 12.7 15.2 0.9 0.9 0.9 | Last month YTD 1Y 3Y 3.0 14.3 0.0 56.0 2.0 6.4 -3.9 60.3 Annualized vo Annualized vo 11.2 12.5 16.1 17.1 11.2 12.7 15.2 15.3 Corr Corr Corr 0.9 0.9 0.9 0.9 | 3.0 14.3 0.0 56.0 38.3 2.0 6.4 -3.9 60.3 51.6 Annualized volatility (%) 11.2 12.5 16.1 17.1 21.6 11.2 12.7 15.2 15.3 20.3 Correlation 0.9 0.9 0.9 0.9 1.0 Beta | Last month YTD 1Y 3Y 5Y Last month 3.0 14.3 0.0 56.0 38.3 N/A 2.0 6.4 -3.9 60.3 51.6 N/A Annualized volatility (%) 11.2 12.5 16.1 17.1 21.6 N/A 11.2 12.7 15.2 15.3 20.3 N/A Correlation 0.9 0.9 0.9 1.0 3.5 Beta | Last month YTD 1Y 3Y 5Y Last month YTD 3.0 14.3 0.0 56.0 38.3 N/A N/A 2.0 6.4 -3.9 60.3 51.6 N/A N/A Annualized volatility (%) 11.2 12.5 16.1 17.1 21.6 N/A N/A 11.2 12.7 15.2 15.3 20.3 N/A N/A Correlation 0.9 0.9 0.9 1.0 3.5 4.2 Beta | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3.0 14.3 0.0 56.0 38.3 N/A N/A 0.0 2.0 6.4 -3.9 60.3 51.6 N/A N/A -3.9 Annualized volatility (%) Annualized volatility (%) 11.2 12.5 16.1 17.1 21.6 N/A N/A -0.0 11.2 12.7 15.2 15.3 20.3 N/A N/A -0.3 Correlation 0.9 0.9 0.9 1.0 3.5 4.2 5.0 Beta Annualized colspan="4">Annualized col | Last month YTD 1Y 3Y 5Y Last month YTD 1Y 3Y 3.0 14.3 0.0 56.0 38.3 N/A N/A 0.0 16.1 2.0 6.4 -3.9 60.3 51.6 N/A N/A -3.9 17.2 Annualized volatility (%) Annualized shar 11.2 12.5 16.1 17.1 21.6 N/A N/A -0.0 0.9 11.2 12.7 15.2 15.3 20.3 N/A N/A -0.0 0.9 11.2 12.7 15.2 15.3 20.3 N/A N/A -0.3 1.0 Correlation Tracking 0.9 0.9 0.9 1.0 3.5 4.2 5.0 6.1 Beta Annualized information |

¹ For information on data calculation, please refer to STOXX <u>calculation reference guide</u> ² Based on EURIBOR1M

² Based on EURIBOR1M



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

STOXX Ltd. is part of Qontigo

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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 returns⁴





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 | | |

Ouick facts

| Weighting | Free-float market cap |
|----------------------------|--|
| No. of components | Variable |
| Review frequency | Quarterly (Mar., Jun., Sep., Dec.) |
| To learn more about the in | proprior data surrency versions, calculation hours and historical values, please |

To learn more about the inception date, currency versions, calculation hours and historical values, please see ourdata vendor code sheet.

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

CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | customer support@stoxx.com | https://qontigo.com/support/

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BACKTESTED PERFORMANCE

DACK ICS IED 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 <u>⁴ STOXX data from Dec. 27, 2001 to Jul. 31, 2023</u>

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Top 10 Components⁵

| 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 | |

 $^{\rm 5}$ Based on the composition as of Jul. 31, 2023