

STOXX® CANADA 240 INDEX

Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

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 Index	3,099.7	2,814.9	11.7	3.0	175.3	0.6	6.2	0.0	3.1
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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 Index	3.1	4.1	8.9	49.5	42.9	N/A	N/A	9.0	14.5	7.5
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Canada 240 Index	11.3	10.5	13.8	12.7	18.1	N/A	N/A	0.4	1.1	0.4
	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Correlation					Tracking error (%)				
STOXX Canada 240 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Index to benchmark	Beta					Annualized information ratio				
STOXX Canada 240 Index	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

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

² Based on EURIBOR1M

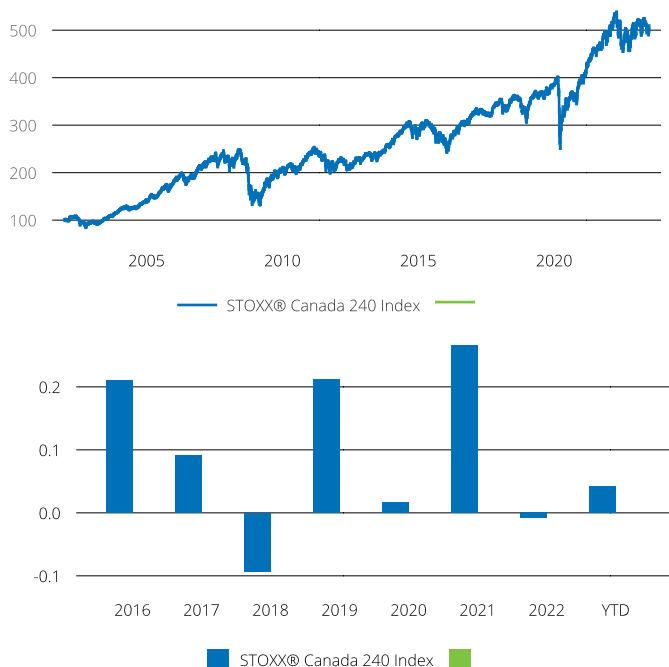
(CAD, gross return), all data as of Jun. 30, 2023

BROAD 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 Index	16.1	14.1	14.8	13.9	1.8	3.5	1.8	17.3
null	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

Performance and annual returns⁴

Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. 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	CH0149416569	SX24CGDA	SX24CGDA INDEX	.SX24CGDA
Net Return CAD	CH0149416593	SX24CDA	SX24CDA INDEX	.SX24CDA
Net Return CAD	CH0149416593	SX24CDA	SX24CDA INDEX	.SX24CDA
Price CAD	CH0149416627	SX24CCA	SX24CCA INDEX	.SX24CCA
Price CAD	CH0149416627	SX24CCA	SX24CCA INDEX	.SX24CCA
Gross Return EUR	CH0149416577	SX24CGR	SX24CGR INDEX	.SX24CGR
Gross Return EUR	CH0149416577	SX24CGR	SX24CGR INDEX	.SX24CGR
Net Return EUR	CH0149416601	SX24CR	SX24CR INDEX	.SX24CR
Net Return EUR	CH0149416601	SX24CR	SX24CR INDEX	.SX24CR
Price EUR	CH0149416635	SX24CP	STX24CP INDEX	.SX24CP

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

Quick facts

Weighting	Free-float market cap
Cap factor	20%
No. of components	Fixed component (exact number indicated in index name)
Review frequency	Quarterly, in 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. 24, 2001 to Jun. 30, 2023

(CAD, gross return), all data as of Jun. 30, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Royal Bank of Canada	Banks	Canada	6.23
Toronto-Dominion Bank	Banks	Canada	5.31
Enbridge Inc.	Energy	Canada	3.54
Canadian Pacific Kansas City	Industrial Goods & Services	Canada	3.54
Canadian National Railway Co.	Industrial Goods & Services	Canada	3.48
Bank of Montreal	Banks	Canada	3.02
Canadian Natural Resources Ltd	Energy	Canada	2.93
Bank of Nova Scotia	Banks	Canada	2.81
BROOKFIELD CORPORATION	Financial Services	Canada	2.38
CONSTELLATION SOFTWARE	Technology	Canada	2.07

⁵ Based on the composition as of Jun. 30, 2023
