

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.

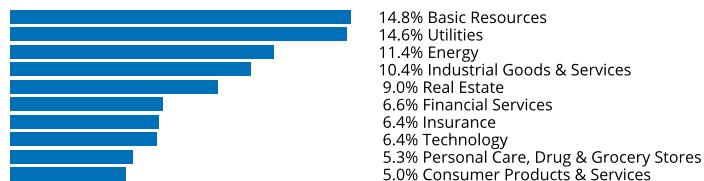
Key facts

- » 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	395.4	361.2	5.2	4.5	16.8	0.8	4.7	0.2	20.2
STOXX Canada Total Market Index	2,202.5	1,984.8	5.6	1.1	121.5	0.0	6.1	0.0	3.2

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 Total Market Mid Index	3.8	11.0	7.2	56.3	33.9	N/A	N/A	7.2	16.2	6.1
STOXX Canada Total Market Index	3.5	4.3	1.7	58.4	51.5	N/A	N/A	1.7	16.7	8.8
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Canada Total Market Mid Index	11.3	12.8	16.4	17.1	21.6	N/A	N/A	0.3	0.9	0.3
STOXX Canada Total Market Index	11.9	13.0	15.6	15.3	20.3	N/A	N/A	-0.1	1.0	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Canada Total Market Mid Index	1.0	0.9	0.9	0.9	1.0	3.5	4.3	5.2	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	0.8	2.9	1.0	-0.1	-0.4

¹ For information on data calculation, please refer to [STOXX calculation reference guide](#).

² Based on EURIBOR1M

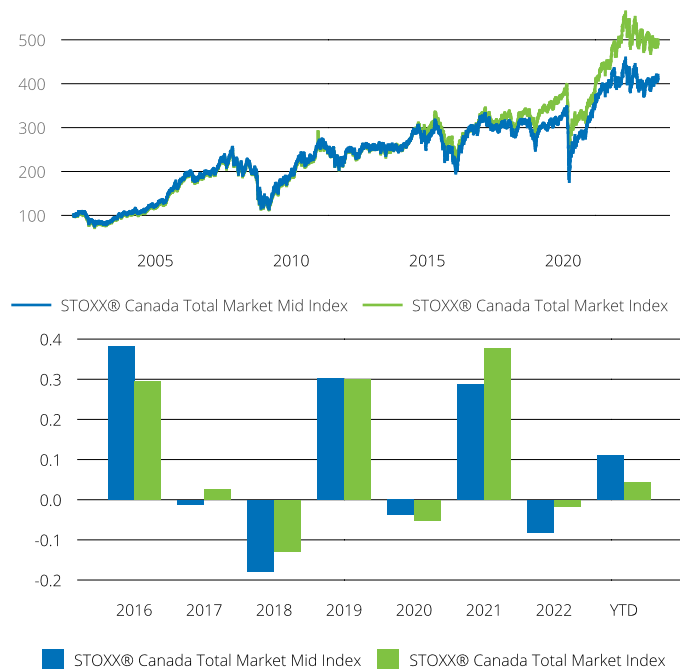
(EUR, gross return), all data as of Jun. 30, 2023

SIZE INDICES

STOXX® CANADA TOTAL MARKET MID INDEX

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	22.3	16.6	16.7	16.3	1.9	2.7	1.3	13.3
STOXX Canada Total Market Index	-0.0	14.1	14.6	13.8	1.8	3.3	1.7	18.5

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		

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 our data vendor code sheet.

CONTACT DETAILS

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

DISCLAIMER

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Börse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Börse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Börse Group or their licensors, research partners or data providers.

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 Jun. 30, 2023

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

SIZE INDICES

STOXX® CANADA TOTAL MARKET MID INDEX

Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Fairfax Financial Holdings Ltd	Insurance	Canada	4.65
Cameco Corp.	Energy	Canada	3.44
BROOKFIELD ASSET MANAGEMENT	Financial Services	Canada	3.42
First Quantum Minerals Ltd.	Basic Resources	Canada	3.41
Metro Inc. CI A	Personal Care, Drug & Grocery Stores	Canada	3.35
OPEN TEXT	Technology	Canada	2.86
EMERA	Utilities	Canada	2.84
RB GLOBAL	Consumer Products & Services	Canada	2.77
TFI INTERNATIONAL	Industrial Goods & Services	Canada	2.39
GFL ENVIRONMENTAL	Utilities	Canada	2.16

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