

STOXX® CANADA 60 INDEX

Index description

The STOXX Canada 60 Index represents the performance of the 60 largest Canadian companies from among the 11 ICB industries in terms of free-float market cap. It is an industry-neutral index and is derived from the STOXX Canada 240 Index.

Key facts

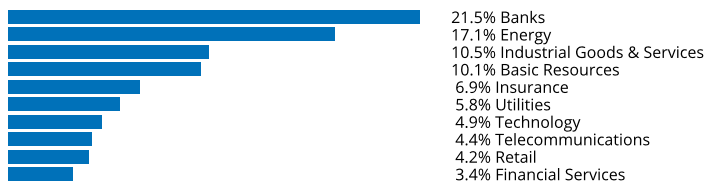
» Components are selected from among the top 90% of Canadian companies in each of the 11 ICB industries in terms of free-float market cap.

» Capping mechanism ensures sector-neutral approach.

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 60 Index	2,411.5	2,206.9	36.8	28.8	146.2	7.6	6.6	0.3	4.2
STOXX Canada 240 Index	2,992.9	2,720.5	11.3	3.1	168.3	0.3	6.2	0.0	2.7

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 60 Index	-6.0	0.8	-3.6	43.6	41.6	N/A	N/A	-3.6	12.9	7.3
STOXX Canada 240 Index	-5.6	1.0	-3.5	46.8	40.9	N/A	N/A	-3.5	13.8	7.2
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Canada 60 Index	11.3	10.1	14.1	12.6	17.9	N/A	N/A	-0.4	0.9	0.4
STOXX Canada 240 Index	11.3	10.4	14.7	13.1	18.1	N/A	N/A	-0.4	1.0	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Canada 60 Index	1.0	1.0	1.0	1.0	1.0	1.1	1.1	1.4	1.7	1.7
Index to benchmark	Beta					Annualized information ratio				
STOXX Canada 60 Index	1.0	1.0	1.0	1.0	1.0	-4.5	-0.5	-0.2	-0.5	0.0

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

² Based on EURIBOR1M

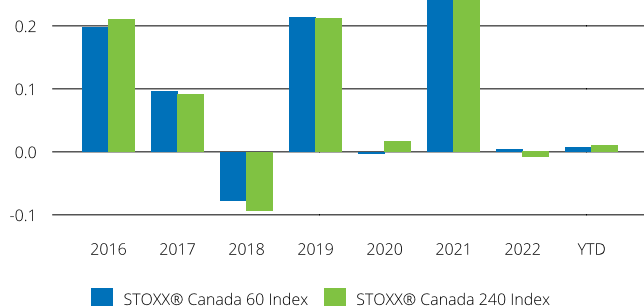
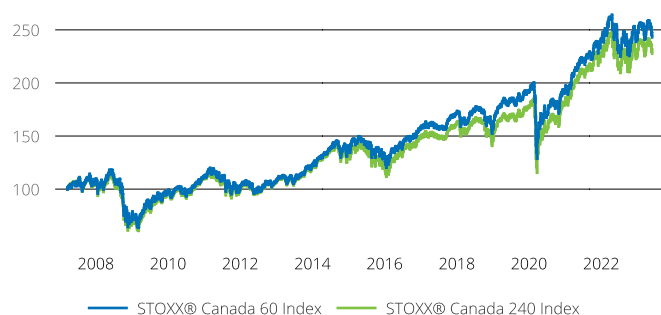
(CAD, gross return), all data as of May 31, 2023

BLUE CHIP INDICES

STOXX® CANADA 60 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 60 Index	15.9	14.1	15.2	14.1	1.8	3.1	1.9	18.5
STOXX Canada 240 Index	15.9	13.7	14.5	13.4	1.8	3.1	1.7	19.8

Performance and annual returns⁴

Methodology

The STOXX Canada 60 Index provides a blue-chip representation of the 60 largest Canadian companies from among the 11 ICB industries in terms of free-float market cap. It is an industry-neutral index and is derived from the STOXX Canada 240 Index.

First, the largest companies belonging to each ICB industry from the STOXX Canada 240 Index are shortlisted to form an initial selection list. The 60 largest companies from the selection list are then selected to form the index.

All components are weighted according to their free-float market cap. A capping procedure is employed to ensure that the index follows a sector-neutral approach with respect to the STOXX Canada 240 Index: cap factors are assigned in order to ensure that the weight of each ICB industry within the STOXX Canada 60 Index represents the weight of the same industry within the STOXX Canada 240 Index.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return CAD	CH0387328088	SXCA6GA	SXCA6GA INDEX	.SXCA6GA
Gross Return CAD	CH0387328088	SXCA6GA	SXCA6GA INDEX	.SXCA6GA
Net Return CAD	CH0387328138	SXCA6A		.SXCA6A
Net Return CAD	CH0387328138	SXCA6A		.SXCA6A
Price CAD	CH0387328104	SXCA6C	SXCA6C INDEX	.SXCA6C
Price CAD	CH0387328104	SXCA6C	SXCA6C INDEX	.SXCA6C
Gross Return EUR	CH0387328054	SXCA6GR		.SXCA6GR
Gross Return EUR	CH0387328054	SXCA6GR		.SXCA6GR
Net Return EUR	CH0387328070	SXCA6R		.SXCA6R
Net Return EUR	CH0387328070	SXCA6R		.SXCA6R

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

Quick facts

Weighting	Free Float Mcap
Cap factor	Depending on sector weights
No. of components	60
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	15:30 CET 22:00 CET
Base value/base date	100 as of Mar. 16, 2007
History	Mar. 16 2007
Inception date	Nov. 08, 2017

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 gr. div. yield is calculated as gr. return index return minus price index return

⁴ STOXX data from Mar. 19, 2007 to May 31, 2023

(CAD, gross return), all data as of May 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Royal Bank of Canada	Banks	Canada	6.63
Toronto-Dominion Bank	Banks	Canada	5.51
Canadian Pacific Kansas City	Industrial Goods & Services	Canada	4.57
Canadian National Railway Co.	Industrial Goods & Services	Canada	4.51
Enbridge Inc.	Energy	Canada	4.22
Canadian Natural Resources Ltd	Energy	Canada	3.53
Bank of Nova Scotia	Banks	Canada	3.08
Bank of Montreal	Banks	Canada	3.02
CANADIAN APARTMENT PROP REIT	Real Estate	Canada	2.77
CONSTELLATION SOFTWARE	Technology	Canada	2.77

⁵ Based on the composition as of May 31, 2023
