

Objective

The Euronext® Canada index is designed to reflect the price level trends in shares in Canada. The index aims to cover at least 85% of the Free Float Market Capitalisation of the Canadian market. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products/indices/indices-documents-bv-familv>.

Statistics

March 28, 2024

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		1,989	QTD		5.86%	P/E Incl. Neg LTM	15.37
Free float		1,781	YTD		5.86%	P/E Incl. Neg FY1	11.73
			2023		6.30%	P/E excl. Neg LTM	16.88
			2022		-4.43%	P/E excl. Neg FY1	12.15
			2021		35.00%	Price/Book	4.33
Components (full)		EUR Bil	Annualized		(%)	Price/Sales	3.33
Average		26.5	2 Year		-1.15%	Price/Cash Flow	8.95
Median		18.1	3 Years		8.13%	Dividend Yield (%)	3.20
Largest		131.6	5 Years		7.85%		
Smallest		4.8	Since Base Date 01-01-2010		5.34%		
Component Weights		(%)					
Largest		7.37					
Smallest		0.25					
Top ten		42.41					

Performance of other versions

Euronext Canada NR		Euronext Canada GR	
QTD	6.55%	QTD	6.78%
YTD	6.55%	YTD	6.78%
2023	9.16%	2023	10.13%
2022	-2.04%	2022	-1.23%
2021	38.11%	2021	39.16%

Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalisation.
Component Number	75
Review of composition	Semi-annually, effective after the market close of the third Friday of March and September.
Calculation and Distribution	Price index; Net return index and Gross return index versions are also available.
Date Introduced	Euronext Canada Index family was introduced on 24 November 2023
Isin code / Base Value / Base Date	Euronext Canada Index (NLIX00001874), 1000 as of 01 January 2010
	Euronext Canada NR Index (NLIX00001882), 1000 as of 01 January 2010
	Euronext Canada GR Index (NLIX00001890), 1000 as of 01 January 2010

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ROYAL BANK OF CANADA	RY	CA	Financials	7.37
TORONTO-DOMINION BNK	TD	CA	Financials	5.64
CANADIAN NATURAL RES	CNQ	CA	Energy	4.30
CANADIAN PAC KANS	CP	CA	Industrials	4.28
ENBRIDGE	ENB	CA	Energy	4.00
CANADIAN NAT RAILWAY	CNR	CA	Industrials	3.96
BANK OF MONTREAL	BMO	CA	Financials	3.67
BANK OF NOVA SCOTIA	BNS	CA	Financials	3.27
BROOKFIELD CORP	BN	CA	Financials	3.04
CONSTELLATION SOFTW.	CSU	CA	Technology	2.87
				42.41

Portfolio Analysis

Top Sectors Breakdown

