## **Euronext® Canada Index**

## Objective 💮

The Euronext<sup>®</sup> 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 Canadadian 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.

EUR Bil

Performance

#### 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-family.

(%)



**Market Capitalization** 

Full	1,989	QTI
Free float	1,781	YTE
		202
		202
Components (full)	EUR Bil	202
Average	26.5	
Median	18.1	An
Largest	131.6	2 Y
Smallest	4.8	3 Y
		5 Y

Component Weights	(%)
Largest	7.37
Smallest	0.25
Top ten	42.41

QTD	5.86%
YTD	5.86%
2023	6.30%
2022	-4.43%
2021	35.00%
Annualized	(%)
Annualized 2 Year	<b>(%)</b> -1.15%
2 Year	-1.15%
2 Year 3 Years	-1.15% 8.13%

Fundamentals	
P/E Incl. Neg LTM	15.37
P/E Incl. Neg FY1	11.73
P/E excl. Neg LTM	16.88
P/E excl. Neg FY1	12.15
Price/Book	4.33
Price/Sales	3.33
Price/Cash Flow	8.95
Dividend Yield (%)	3.20

#### **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%

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March 28, 2024

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1

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#### **EURONEXT** Indices

## 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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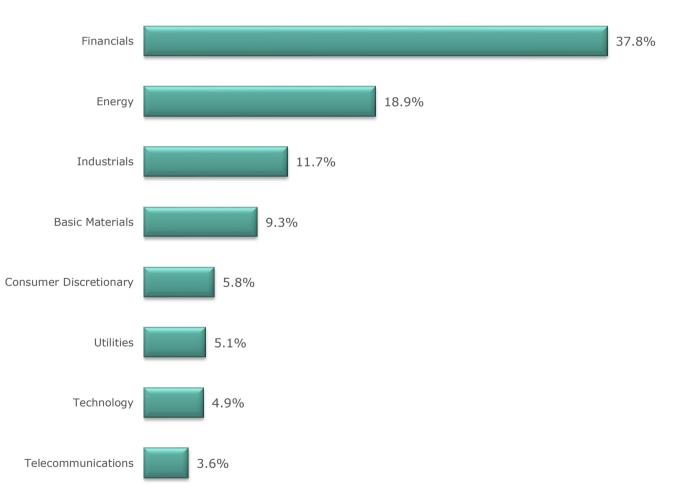
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# Top 10 Components

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	СР	CA	Industrials	4.28
ENBRIDGE	ENB	CA	Energy	4.00
CANADIAN NAT RAILWAY	CNR	CA	Industrials	3.96
BANK OF MONTREAL	ВМО	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**



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3



