

STOXX® CANADA 50 INDEX

Index description

The STOXX Global and Country blue-chip indices are fixed-number indices designed to represent the largest components by free-float market cap of their geographic region defined by the relevant benchmark indices.

Key facts

- » Liquid indices, as they cover about 60% of the free-float market cap of the relevant benchmark index
- » The indices are diversified, as they incorporate a capping factor to ensure that no country/component can dominate the index
- » Buffers are used to achieve the fixed number of components and to maintain stability of the indices by reducing index composition changes

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 50 Index | 2,419.2 | 2,253.7 | 45.1 | 32.6 | 186.4 | 12.0 | 8.3 | 0.5 | 3.2 |
| STOXX Canada 240 Index | 3,177.2 | 2,888.8 | 12.0 | 3.2 | 186.4 | 0.5 | 6.5 | 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 50 Index | 3.6 | 6.7 | 2.5 | 57.1 | 57.1 | N/A | N/A | 2.5 | 16.4 | 9.6 |
| STOXX Canada 240 Index | 2.9 | 7.0 | 2.6 | 59.4 | 53.8 | N/A | N/A | 2.6 | 17.0 | 9.1 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Canada 50 Index | 8.8 | 10.0 | 14.7 | 13.0 | 18.1 | N/A | N/A | -0.0 | 1.1 | 0.5 |
| STOXX Canada 240 Index | 8.7 | 9.9 | 15.4 | 13.4 | 18.0 | N/A | N/A | -0.0 | 1.1 | 0.5 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Canada 50 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.2 | 1.8 | 2.1 | 2.1 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Canada 50 Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 9.0 | -0.5 | -0.1 | -0.3 | 0.2 |

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

² Based on EURIBOR1M

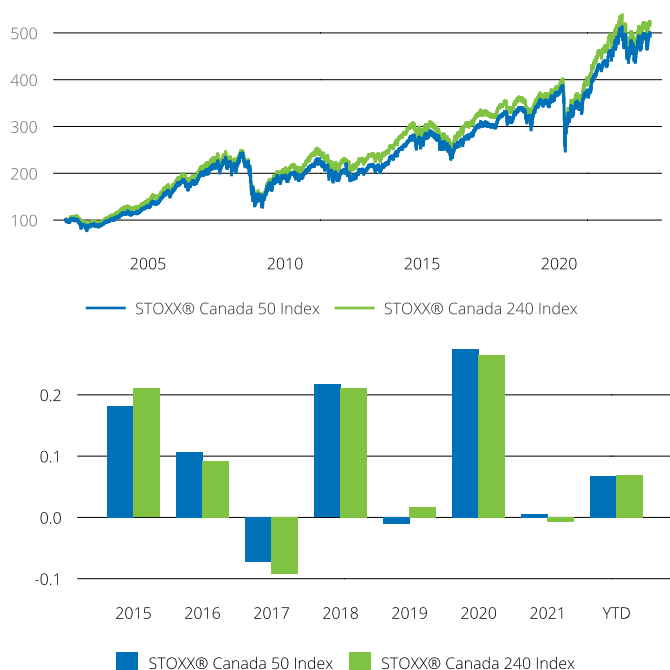
(CAD, gross return), all data as of Apr. 28, 2023

BLUE-CHIP INDICES

STOXX® CANADA 50 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 50 Index | 14.8 | 13.9 | 14.8 | 13.9 | 1.9 | 3.4 | 2.1 | 17.2 |
| STOXX Canada 240 Index | 15.6 | 14.4 | 14.4 | 14.0 | 1.9 | 3.2 | 1.8 | 19.6 |

Performance and annual returns⁴

Methodology

The index universe is the relevant benchmark index. To be eligible for inclusion, the three-month average daily trading volume (3-month ADTV) has to be at least 1 million euros. Components are selected on the basis of the free-float market cap and a 10% buffer rule applies for the ranking. If the number of stocks selected is still below the required component count after applying the buffer rules, the largest remaining stocks are selected until there are enough stocks. The detailed methodology including the calculation formula can be found in our rulebook:

<http://www.stoxx.com/indices/rulebooks.html>

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|---------|---------------|----------|
| Gross Return CAD | CH0147794132 | SXCAGDA | SXCAGDA INDEX | .SXCAGDA |
| Gross Return CAD | CH0147794132 | SXCAGDA | SXCAGDA INDEX | .SXCAGDA |
| Net Return CAD | CH0147794942 | SXCADA | SXCADA INDEX | .SXCADA |
| Net Return CAD | CH0147794942 | SXCADA | SXCADA INDEX | .SXCADA |
| Price CAD | CH0147794678 | SXCAC | SXCAC INDEX | .SXCAC |
| Price CAD | CH0147794678 | SXCAC | SXCAC INDEX | .SXCAC |
| Gross Return EUR | CH0121751330 | SXCAGR | SXCAGR INDEX | .SXCAGR |
| Gross Return EUR | CH0121751330 | SXCAGR | SXCAGR INDEX | .SXCAGR |
| Net Return EUR | CH0121751306 | SXCAR | SXCAR INDEX | .SXCAR |
| Net Return EUR | CH0121751306 | SXCAR | SXCAR INDEX | .SXCAR |

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

Quick facts

| | |
|---|---|
| Weighting | Free-float market cap |
| Cap factor | 10% (EU Enlarged 15: 15%; Eastern Europe 50: the weight of each |
| No. of components | Fixed, number of stocks indicated in index name |
| Review frequency | Annually in Sep. (Eastern Europe 50 semi-annually in Mar. and |
| 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 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 Apr. 28, 2023

(CAD, gross return), all data as of Apr. 28, 2023

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Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------|-----------------------------|----------------|-------------------|
| Royal Bank of Canada | Banks | Canada | 8.27 |
| Toronto-Dominion Bank | Banks | Canada | 6.63 |
| Enbridge Inc. | Energy | Canada | 4.84 |
| Canadian National Railway Co. | Industrial Goods & Services | Canada | 4.45 |
| Canadian Pacific Kansas City | Industrial Goods & Services | Canada | 4.41 |
| Canadian Natural Resources Ltd | Energy | Canada | 4.06 |
| Bank of Montreal | Banks | Canada | 3.68 |
| Bank of Nova Scotia | Banks | Canada | 3.58 |
| BROOKFIELD CORPORATION | Financial Services | Canada | 2.79 |
| BCE Inc. | Telecommunications | Canada | 2.64 |

⁵ Based on the composition as of Apr. 28, 2023
