

STOXX® CANADA 240 ESG-X INDEX

Index description

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks.

STOXX excludes companies that Sustainalytics considers to be non-compliant based on Sustainalytics Global Standards Screening assessment, that are involved in Controversy Rating, ESG Risk Rating, Unconventional Oil & Gas, Small Arms, Military Weapons, Controversial Weapons, are tobacco producers, or that either derive revenues from thermal coal extraction or exploration or have power generation capacity that utilizes thermal coal.

STOXX Benchmark ESG-X Indices are suitable as underlying indices for mandates, passive funds, ETFs, structured products, and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

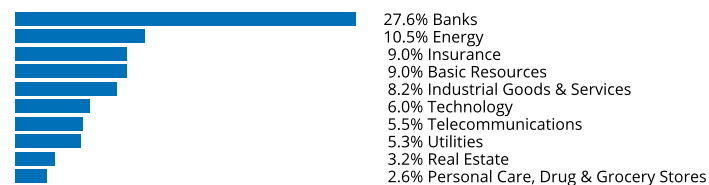
Key facts

- »ESG screened versions of STOXX Benchmark Indices.
- »Screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks.
- »Screening provided by award-winning ESG data provider Sustainalytics.
- »Transparent free-float market cap weighting scheme.
- »Low tracking error with similar risk-return profile compared to their underlying indices.
- »Suitable as underlying for mandates, passive funds, ETFs, structured products.

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 240 ESG-X Index	2,379.6	2,164.3	11.4	3.3	181.2	0.6	8.4	0.0	26.1
STOXX Canada 240 Index	3,170.7	2,880.1	12.0	3.2	181.2	0.6	6.3	0.0	3.1

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 240 ESG-X Index	1.9	4.9	5.2	43.2	37.5	N/A	N/A	5.2	12.8	6.7
STOXX Canada 240 Index	2.5	6.3	5.9	43.5	39.4	N/A	N/A	6.0	12.9	7.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio ²				
STOXX Canada 240 ESG-X Index	8.5	9.5	12.8	12.5	18.0	N/A	N/A	0.3	0.9	0.4
STOXX Canada 240 Index	9.4	10.2	13.3	12.7	18.1	N/A	N/A	0.4	0.9	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Canada 240 ESG-X Index	1.0	1.0	1.0	1.0	1.0	2.2	1.8	1.5	1.0	0.8
Index to benchmark	Beta					Annualized information ratio				
STOXX Canada 240 ESG-X Index	0.9	0.9	1.0	1.0	1.0	-3.3	-1.3	-0.5	-0.1	-0.4

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

² Based on EURIBOR1M

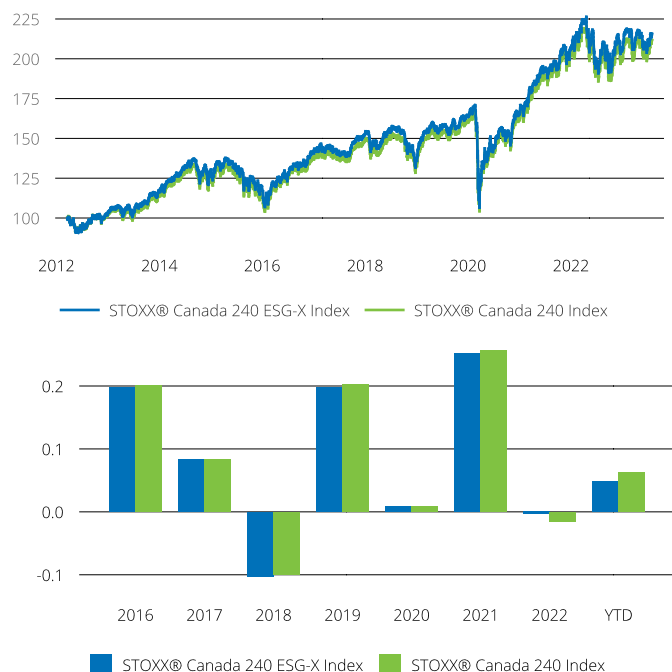
(CAD, net return), all data as of Jul. 31, 2023

ENVIRONMENTAL SOCIAL STOXX® CANADA 240 ESG-X 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 240 ESG-X Index	18.2	14.6	16.3	14.4	1.9	2.7	1.9	22.5
STOXX Canada 240 Index	16.7	14.8	15.4	14.6	1.9	2.6	1.8	20.6

Performance and annual returns⁴



Methodology

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens.

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The indices are reviewed quarterly and components are weighted by free float market cap, with a maximum capped weight of 10% for the EURO STOXX 50 ESG-X Index, and 20% for the remaining Benchmark ESG-X Indices.

Deleted companies are not replaced.

Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return CAD	CH0476173502	SC2GESGX		.SC2GESGX
Net Return CAD	CH0476173080	SC2NESGX		.SC2NESGX
Price CAD	CH0476172975	SC2ESGX		.SC2ESGX
Gross Return EUR	CH0476172819	SC2WESGX		.SC2WESGX
Net Return EUR	CH0476172967	SC2RESGX		.SC2RESGX
Price EUR	CH0476173403	SC2PESGX		.SC2PESGX
Gross Return USD	CH0476173627	SC2ZESGX		.SC2ZESGX
Net Return USD	CH0476173544	SC2VESGX		.SC2VESGX
Price USD	CH0476173353	SC2LESGX		.SC2LESGX

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

Quick facts

Weighting	Free-float market cap weighted
Cap factor	0.2
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Dayend
Calculation hours	22:15:00 22:15:00
Base value/base date	100 as of March. 19, 2012
History	Available from Mar. 19, 2012
Inception date	May. 29, 2019

To learn more about the inception date, the currency, the 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/>

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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 Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 19, 2012 to Jul. 31, 2023

(CAD, net return), all data as of Jul. 31, 2023

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Top 10 Components⁵

Company	Supersector	Country	Weight (%)
Royal Bank of Canada	Banks	Canada	8.37
Toronto-Dominion Bank	Banks	Canada	7.32
Enbridge Inc.	Energy	Canada	4.54
Canadian National Railway Co.	Industrial Goods & Services	Canada	4.51
Bank of Montreal	Banks	Canada	4.02
Bank of Nova Scotia	Banks	Canada	3.66
CONSTELLATION SOFTWARE	Technology	Canada	2.73
Canadian Imperial Bank of Comm	Banks	Canada	2.43
BCE Inc.	Telecommunications	Canada	2.40
Manulife Financial Corp.	Insurance	Canada	2.25

⁵ Based on the composition as of Jul. 31, 2023
