

STOXX® CANADA 240 INDEX

Index description

STOXX global benchmark indices provide a broad yet liquid representation of different regions and countries. The indices are derived from their respective Total Market Index (TMI). They are weighted according to free-float market cap and cover about 95% of the free-float market cap of the relevant region or country.

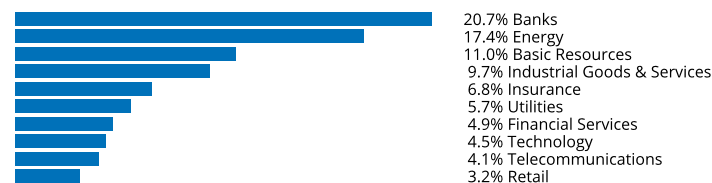
Key facts

- » Broad and liquid benchmarks for market regions and countries worldwide
- » Broad number of components
- » Serve as benchmarks for their respective regions/actively managed funds
- » Serve as an underlying for a variety of financial products, are used for academic research and receive wide media coverage

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 Index | 3,170.7 | 2,880.1 | 12.0 | 3.2 | 181.2 | 0.6 | 6.3 | 0.0 | 3.1 |
| | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |

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 Index | 2.6 | 6.8 | 6.8 | 46.8 | 45.0 | N/A | N/A | 6.9 | 13.8 | 7.8 |
| | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Canada 240 Index | 9.4 | 10.3 | 13.3 | 12.7 | 18.1 | N/A | N/A | 0.4 | 1.0 | 0.4 |
| | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Canada 240 Index | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Canada 240 Index | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |

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

² Based on EURIBOR1M

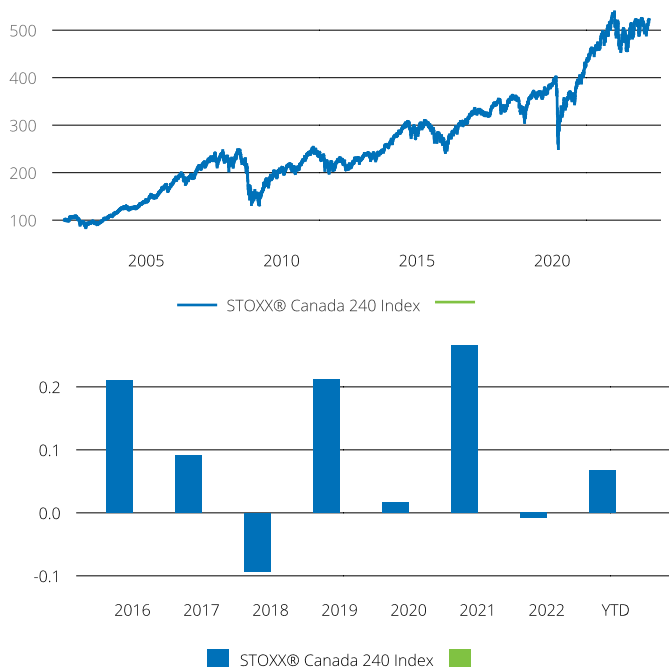
(CAD, gross return), all data as of Jul. 31, 2023

BROAD INDICES

STOXX® CANADA 240 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 Index | 16.7 | 14.8 | 15.4 | 14.6 | 1.9 | 3.5 | 1.8 | 20.6 |
| null | N/A | N/A | N/A | N/A | N/A | N/A | N/A | N/A |

Performance and annual returns⁴

Methodology

The universe is the relevant Total Market Index (TMI). All stocks in the index universe are ranked by free-float market cap to produce the index selection list. Target coverage: 95% of the free-float market cap of the index universe. The detailed methodology including the calculation formula can be found in our rulebook : www.stoxx.com/indices/rulebooks.html

Versions and symbols

| Index | ISIN | Symbol | Bloomberg | Reuters |
|------------------|--------------|----------|----------------|-----------|
| Gross Return CAD | CH0149416569 | SX24CGDA | SX24CGDA INDEX | .SX24CGDA |
| Net Return CAD | CH0149416593 | SX24CDA | SX24CDA INDEX | .SX24CDA |
| Net Return CAD | CH0149416593 | SX24CDA | SX24CDA INDEX | .SX24CDA |
| Price CAD | CH0149416627 | SX24CCA | SX24CCA INDEX | .SX24CCA |
| Price CAD | CH0149416627 | SX24CCA | SX24CCA INDEX | .SX24CCA |
| Gross Return EUR | CH0149416577 | SX24CGR | SX24CGR INDEX | .SX24CGR |
| Gross Return EUR | CH0149416577 | SX24CGR | SX24CGR INDEX | .SX24CGR |
| Net Return EUR | CH0149416601 | SX24CR | SX24CR INDEX | .SX24CR |
| Net Return EUR | CH0149416601 | SX24CR | SX24CR INDEX | .SX24CR |
| Price EUR | CH0149416635 | SX24CP | STX24CP INDEX | .SX24CP |

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

Quick facts

| | |
|-------------------|--|
| Weighting | Free-float market cap |
| Cap factor | 20% |
| No. of components | Fixed component (exact number indicated in index name) |
| Review frequency | Quarterly, in Mar., Jun., Sep., Dec. |

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

DISCLAIMER

STOXX, Deutsche Börse Group and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, Deutsche Börse Group and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, Deutsche Börse Group or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, Deutsche Börse Group or their licensors, research partners or data providers.

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. 24, 2001 to Jul. 31, 2023

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

STOXX® CANADA 240 INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------|-----------------------------|----------------|-------------------|
| Royal Bank of Canada | Banks | Canada | 6.29 |
| Toronto-Dominion Bank | Banks | Canada | 5.50 |
| Canadian Pacific Kansas City | Industrial Goods & Services | Canada | 3.51 |
| Enbridge Inc. | Energy | Canada | 3.41 |
| Canadian National Railway Co. | Industrial Goods & Services | Canada | 3.39 |
| Canadian Natural Resources Ltd | Energy | Canada | 3.08 |
| Bank of Montreal | Banks | Canada | 3.02 |
| Bank of Nova Scotia | Banks | Canada | 2.75 |
| BROOKFIELD CORPORATION | Financial Services | Canada | 2.40 |
| CONSTELLATION SOFTWARE | Technology | Canada | 2.05 |

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