

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.

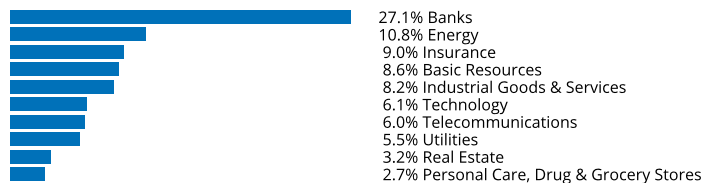
Key facts

- »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 | 2,342.0 | 2,128.7 | 11.2 | 3.2 | 175.3 | 0.6 | 8.2 | 0.0 | 26.1 |
| STOXX Canada 240 Index | 3,099.7 | 2,814.9 | 11.7 | 3.0 | 175.3 | 0.6 | 6.2 | 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 | 2.7 | 2.9 | 7.7 | 46.5 | 36.7 | N/A | N/A | 7.7 | 13.7 | 6.5 |
| STOXX Canada 240 Index | 3.1 | 3.7 | 8.0 | 46.0 | 37.4 | N/A | N/A | 8.1 | 13.6 | 6.6 |
| Index volatility and risk | Annualized volatility (%) | | | | | Annualized Sharpe ratio ² | | | | |
| STOXX Canada 240 ESG-X Index | 10.6 | 9.8 | 13.4 | 12.6 | 18.0 | N/A | N/A | 0.3 | 1.0 | 0.4 |
| STOXX Canada 240 Index | 11.3 | 10.5 | 13.7 | 12.7 | 18.1 | N/A | N/A | 0.4 | 1.0 | 0.4 |
| Index to benchmark | Correlation | | | | | Tracking error (%) | | | | |
| STOXX Canada 240 ESG-X Index | 1.0 | 1.0 | 1.0 | 1.0 | 1.0 | 1.6 | 1.7 | 1.3 | 0.9 | 0.7 |
| Index to benchmark | Beta | | | | | Annualized information ratio | | | | |
| STOXX Canada 240 ESG-X Index | 0.9 | 0.9 | 1.0 | 1.0 | 1.0 | -2.5 | -0.9 | -0.3 | 0.1 | -0.2 |

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

² Based on EURIBOR1M

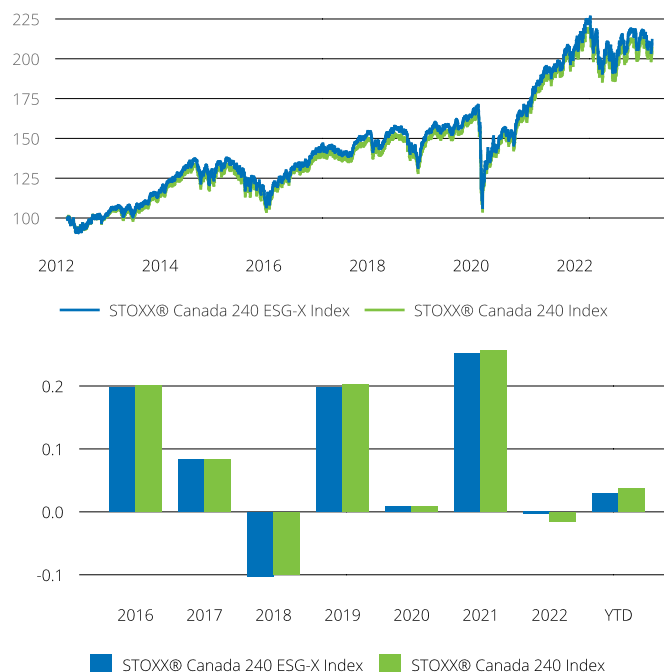
(CAD, net return), all data as of Jun. 30, 2023

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 | 17.7 | 14.3 | 15.9 | 14.1 | 1.8 | 2.7 | 1.9 | 19.1 |
| STOXX Canada 240 Index | 16.1 | 14.1 | 14.8 | 13.9 | 1.8 | 2.6 | 1.8 | 17.3 |

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.

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 (anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus weapons), are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

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

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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 Jun. 30, 2023

(CAD, net return), all data as of Jun. 30, 2023

ENVIRONMENTAL SOCIAL STOXX® CANADA 240 ESG-X INDEX

Top 10 Components⁵

| Company | Supersector | Country | Weight (%) |
|--------------------------------|-----------------------------|----------------|-------------------|
| Royal Bank of Canada | Banks | Canada | 8.24 |
| Toronto-Dominion Bank | Banks | Canada | 7.03 |
| Enbridge Inc. | Energy | Canada | 4.68 |
| Canadian National Railway Co. | Industrial Goods & Services | Canada | 4.60 |
| Bank of Montreal | Banks | Canada | 3.99 |
| Bank of Nova Scotia | Banks | Canada | 3.71 |
| CONSTELLATION SOFTWARE | Technology | Canada | 2.73 |
| BCE Inc. | Telecommunications | Canada | 2.59 |
| TC ENERGY | Energy | Canada | 2.57 |
| Canadian Imperial Bank of Comm | Banks | Canada | 2.41 |

⁵ Based on the composition as of Jun. 30, 2023
