Description
The S&P Europe 350 (CAD Hedged) consists of 350 leading blue-chip companies drawn from 16 developed European markets and hedges Canadian dollar risk, but not the underlying equity market risk.

Index Attributes
As one of seven headline indices that make up the S&P Global 1200, the S&P Europe 350 mirrors the sector and country weights of the broader universe of stocks from: Austria, Belgium, Denmark, Finland, France, Germany, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the United Kingdom, while including only the largest, most liquid stocks.

Methodology Construction
- **Universe**, Constituents must be domiciled in Austria, Belgium, Denmark, Finland, France, Greece, Ireland, Italy, Luxembourg, the Netherlands, Norway, Portugal, Spain, Sweden, Switzerland or the United Kingdom.
- **Market Cap**, Market cap is a key criterion for stock selection. Stocks are included if they are among the largest stocks from these 16 markets in terms of float-adjusted market cap.
- **Liquidity**, Annual value traded, float turnover, and days traded are analyzed on a monthly basis to evaluate liquidity. The higher the 12-month value traded or float turnover of a stock, the more likely it is to be included (given two comparably sized companies). Generally, a minimum float turnover of 0.30 is necessary for inclusion, and 0.24 for current constituents.

Quick Facts

<table>
<thead>
<tr>
<th>WEIGHTING METHOD</th>
<th>Float-adjusted market cap weighted</th>
</tr>
</thead>
<tbody>
<tr>
<td>REBALANCING FREQUENCY</td>
<td>Quarterly in March, June, September, and December</td>
</tr>
<tr>
<td>CALCULATION FREQUENCY</td>
<td>End of day</td>
</tr>
<tr>
<td>CALCULATION CURRENCIES</td>
<td>CAD</td>
</tr>
<tr>
<td>LAUNCH DATE</td>
<td>June 25, 2018</td>
</tr>
<tr>
<td>FIRST VALUE DATE</td>
<td>January 31, 2002</td>
</tr>
<tr>
<td>REGULATORY AUTHORIZATION</td>
<td>European Union</td>
</tr>
</tbody>
</table>

For more information, including the complete methodology document, please visit: https://www.spindices.com

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.
Historical Performance

![Historical Performance Chart]

Fundamentals

<table>
<thead>
<tr>
<th>P/E (TRAILING)</th>
<th>P/E (PROJECTED)</th>
<th>P/B</th>
<th>INDICATED DIV YIELD</th>
<th>P/Sales</th>
<th>P/CASH FLOW</th>
</tr>
</thead>
<tbody>
<tr>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
<td>N/A</td>
</tr>
</tbody>
</table>

As of June 29, 2018. Fundamentals are updated on approximately the fifth business day of each month.

Index Characteristics

<table>
<thead>
<tr>
<th>NUMBER OF CONSTITUENTS</th>
<th>362</th>
</tr>
</thead>
<tbody>
<tr>
<td>CONSTITUENT MARKET</td>
<td></td>
</tr>
<tr>
<td>MEAN TOTAL MARKET CAP</td>
<td>22,955.98</td>
</tr>
<tr>
<td>LARGEST TOTAL MARKET CAP</td>
<td>289,308.11</td>
</tr>
<tr>
<td>SMALLEST TOTAL MARKET CAP</td>
<td>1,519.73</td>
</tr>
<tr>
<td>MEDIAN TOTAL MARKET CAP</td>
<td>12,723</td>
</tr>
<tr>
<td>WEIGHT LARGEST CONSTITUENT [%]</td>
<td>4.3</td>
</tr>
<tr>
<td>WEIGHT TOP 10 CONSTITUENTS [%]</td>
<td>21.6</td>
</tr>
</tbody>
</table>
Sector* Breakdown

*Based on GICS® sectors

The weightings for each sector of the index are rounded to the nearest tenth of a percent; therefore, the aggregate weights for the index may not equal 100%.

Block Diagram:
- Health Care: 17%
- Consumer Staples: 15.1%
- Financials: 14.7%
- Industrials: 13.6%
- Consumer Discretionary: 9.6%
- Materials: 7.4%
- Information Technology: 7.2%
- Energy: 5%
- Utilities: 4.9%
- Communication Services: 3.9%
- Real Estate: 1.4%

Tickers

<table>
<thead>
<tr>
<th>Ticker</th>
<th>Ticker</th>
<th>Reuters</th>
</tr>
</thead>
<tbody>
<tr>
<td>prHedged</td>
<td>SP350CHP</td>
<td>N/A</td>
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<tr>
<td>ntrHedged</td>
<td>SP350CHN</td>
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<td>trHedged</td>
<td>SP350CHT</td>
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</tbody>
</table>
CONTACT US

S&P Europe 350 CAD Hedged Index

Equity

S&P Dow Jones Custom Indices
customindices@spglobal.com

S&P Dow Jones Indices
index_services@spglobal.com

AS OF MAY 29, 2020

spdji.com

std.com

index_services@spglobal.com

S&P Dow Jones Custom Indices
customindices@spglobal.com

AS OF MAY 29, 2020

spdji.com

std.com

index_services@spglobal.com

S&P Dow Jones Custom Indices
customindices@spglobal.com

AS OF MAY 29, 2020

spdji.com

std.com

index_services@spglobal.com

S&P Dow Jones Custom Indices
customindices@spglobal.com

AS OF MAY 29, 2020

spdji.com

std.com

index_services@spglobal.com

S&P Dow Jones Custom Indices
customindices@spglobal.com

AS OF MAY 29, 2020

spdji.com

std.com

index_services@spglobal.com

S&P Dow Jones Custom Indices
customindices@spglobal.com

DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P Europe 350 CAD Hedged Index was June 25, 2018.

All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not an indication or guarantee of future results. Please see the Performance Disclosure at http://www.spindices.com/regulatory-affairs-disclaimers/ for more information regarding the inherent limitations associated with back-tested performance.

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