

TMX Datalinx Product Announcement

ESG Indices launching July 27, 2020 on TX1

S&P/TSX 60 ESG Index

The Index is designed to track the performance of the constituent companies of the S&P/TSX 60 Index, while taking into account each company's S&P DJI ESG Scores. The index construction methodology is based on the S&P/TSX 60 Index; companies are then re-weighted according to their sustainability score and relative to industry-specific standards. Symbol: TSXE

S&P/TSX Composite ESG Index

The Index is designed to target 75% of the float capitalization of each GICS® industry group within the S&P/TSX Composite Index, using S&P DJI ESG Scores for constituent selection. Symbol: XESG

S&P/TSX 60 Carbon Price Risk Index (symbol: TXCP)

S&P/TSX Composite Carbon Price Risk Index (symbol: XECP)

S&P Carbon Price Risk Indices are designed to measure the performance of the constituent companies of the S&P/TSX 60 Index and S&P/TSX Composite Index, respectively, reweighted to account for the potential specific impact of 2030 carbon prices on constituents' stock prices.

The above indices will be available on TX1 real time feed. Index methodologies will be available on August 3, 2020.

The following indices will be decommissioned on July 27, 2020, and are not on TX1

S&P/TSX 60 Carbon Efficient Index

S&P/TSX 60 Fossil Fuel Free Carbon Efficient Index

Please note that beginning of day and end of day index data, including constituent information, is available via FTP. For more information, please contact TMX Datalinx at marketdata@tmx.com.