

S&P/TSX 60® Information

- i. **Does the S&P/TSX 60 reference 25 or more component securities (whether or not the security is an underlying security)?**

As of Jan. 3, 2023, the S&P/TSX 60 consisted of securities from 60 companies.

- ii. **Does the S&P/TSX 60 reference long positions only?**

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- iii. **Does the S&P/TSX 60 include any component underlying securities that represent more than 15% of the weight of the component securities in the index?**

As of Jan. 3, 2023, the largest constituent in the S&P/TSX 60 represented about 7.89% of the weight of the overall index.

- iv. **Does the S&P/TSX 60 include five or fewer component underlying securities that together represent more than 40% of the weight of the component securities in the index?**

As of Jan. 3, 2023, the cumulative weight of the top five securities in the S&P/TSX 60 represented 28.29% of the overall index weight.

- v. **Is the S&P/TSX 60 modified or rebalanced only according to publicly stated, predefined criteria, which may require interpretation by the index provider or a board or committee responsible for maintaining the index?**

The S&P/TSX 60's methodology document describes the criteria for managing the index and includes rebalancing rules and the rules for adding or dropping securities, as well as the manner in which corporate actions on such securities are handled.

- vi. **Is the S&P/TSX 60 referenced by futures contracts or options contracts that trade on a national securities exchange that is registered with the Securities and Exchange Commission or a domestic board of trade that is designed as a contract market by the Commodity Futures Trading Commission (regardless of whether the contracts provide price only or total return exposure to the index or provide for dividend reinvestment in the index)?**

As of Jan. 3, 2023, the S&P/TSX 60 was referenced by futures and options contracts listed on the Montreal Exchange.

- vii. **Did the S&P/TSX 60 provide an annual dividend yield in the immediately preceding calendar year from component underlying securities that is greater than 1.5 times the annual dividend yield of the S&P 500® as reported for the immediately preceding calendar year?**

The S&P 500 annual dividend yield (which was computed for trailing 2022) was 1.77% and the S&P/TSX 60 annual dividend yield (which was computed for trailing 2022) was 3.31%. Therefore, the S&P/TSX 60 did provide an annual dividend yield in the immediately preceding calendar year from component underlying securities that is greater than 1.5 times the annual dividend yield of the S&P 500.

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