

Description

The S&P/TSX Composite Index Banks (Industry Group) contains the bank constituents of its parent index, the S&P/TSX Composite Index.

Quick Facts

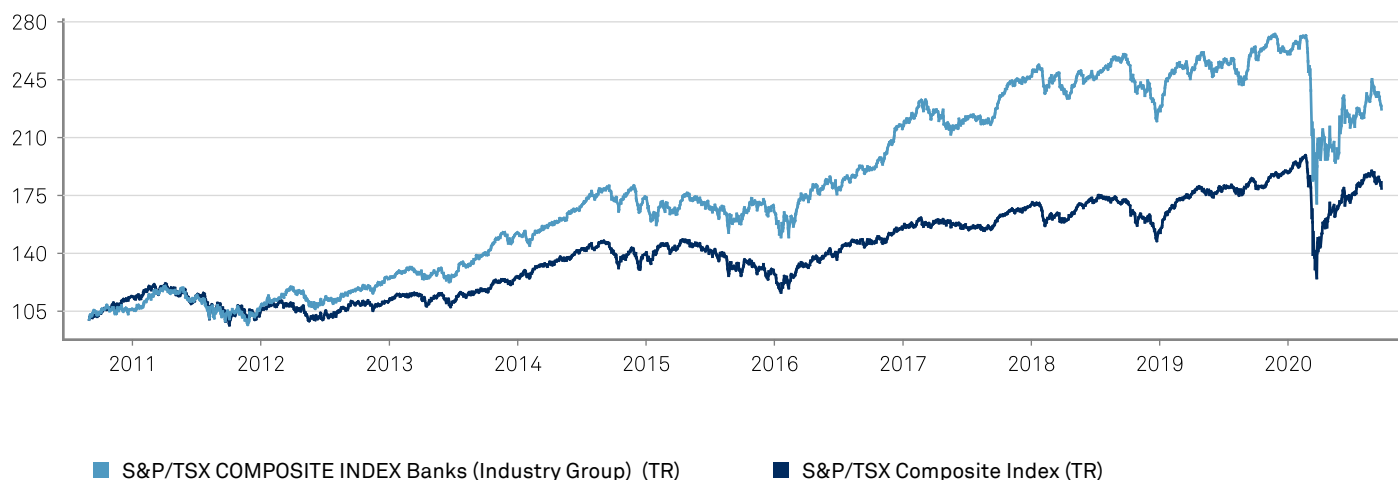
WEIGHTING METHOD	Float-adjusted market cap weighted
REBALANCING FREQUENCY	Quarterly in March, June, September, and December
CALCULATION FREQUENCY	Real time
CALCULATION CURRENCIES	CAD
LAUNCH DATE	January 1, 1977
FIRST VALUE DATE	December 31, 1987
REGULATORY AUTHORIZATION	European Union

For more information, including the complete methodology document, please visit:
<https://www.spglobal.com/spdji/en//indices/equity/sp-tsx-composite-index-banks-industry-group>

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

* Data has been re-based at 100



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
Total Return							
6,362.45	8.62%	13.2%	-7.51%	-2.34%	2.88%	8.15%	9.19%
Price Return							
3,014.27	8.62%	11.68%	-10.84%	-7.01%	-1.45%	3.69%	4.82%
BENCHMARK* Total Return							
59,823.68	2.35%	9.57%	-1.05%	3.8%	6.04%	6.81%	6.45%
BENCHMARK* Price Return							
16,514.44	2.14%	8.7%	-3.22%	0.44%	2.78%	3.57%	3.32%
BENCHMARK* Net Total Return							
205.2	2.3%	9.35%	-1.6%	2.95%	5.22%	5.99%	5.66%

* The index benchmark is the S&P/TSX Composite Index

Calendar Year Performance

2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return									
14.6%	-7.9%	14.63%	30.12%	-4.42%	13.49%	22.36%	16.19%	0.94%	10.61%
Price Return									
10.09%	-11.44%	10.41%	24.75%	-8.48%	9.31%	17.72%	11.48%	-2.9%	6.41%
BENCHMARK* Total Return									
22.88%	-8.89%	9.1%	21.08%	-8.32%	10.55%	12.99%	7.19%	-8.71%	17.61%
BENCHMARK* Price Return									
19.13%	-11.64%	6.03%	17.51%	-11.09%	7.42%	9.55%	4%	-11.07%	14.45%

* The index benchmark is the S&P/TSX Composite Index

Risk

	ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
	3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
Total Return	16.68%	14.48%	12.96%	0.17	0.56	0.71
Price Return	16.48%	14.32%	12.91%	-0.09	0.26	0.37
BENCHMARK* Total Return	15.86%	12.95%	11.37%	0.38	0.53	0.57
BENCHMARK* Price Return	15.87%	12.96%	11.39%	0.17	0.28	0.29

Risk is defined as standard deviation calculated based on total returns using monthly values.

* The index benchmark is the S&P/TSX Composite Index

Index Characteristics

NUMBER OF CONSTITUENTS	11
CONSTITUENT MARKET [CAD MILLION]	
MEAN TOTAL MARKET CAP	41,751.62
LARGEST TOTAL MARKET CAP	141,382.85
SMALLEST TOTAL MARKET CAP	1,167.15
MEDIAN TOTAL MARKET CAP	24,081.31
WEIGHT LARGEST CONSTITUENT [%]	30.9
WEIGHT TOP 10 CONSTITUENTS [%]	99.8

ESG Carbon Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO ₂ e/\$1M INVESTED)*	611.7
CARBON TO REVENUE (METRIC TONS CO ₂ e/\$1M REVENUES)*	1,520.55
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO ₂ e/\$1M REVENUES)*	1,169.58
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO ₂ /\$1M INVESTED)	36,763.31

*Operational and first-tier supply chain greenhouse gas emissions.

For more information, please visit: www.spdji.com/esg-carbon-metrics.

Country Breakdown

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [CAD MILLION]	INDEX WEIGHT [%]
Canada	11	459,267.87	100

Based on index constituents' country of domicile.

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [CAD MILLION]	INDEX WEIGHT [%]
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Based on index constituents' country of domicile.

Tickers

	TICKER	REUTERS
Price Return	N/A	.GSPTXBA

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Sydney

61 2 9255 9802

DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P/TSX Composite Index Banks (Industry Group) was January 1, 1977. The launch date of the S&P/TSX Composite Index was January 1, 1977.

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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