

Description

The S&P/TSX 60 addresses the needs of investment managers who require a portfolio index of the large-cap market segment of the Canadian equity market.

Quick Facts

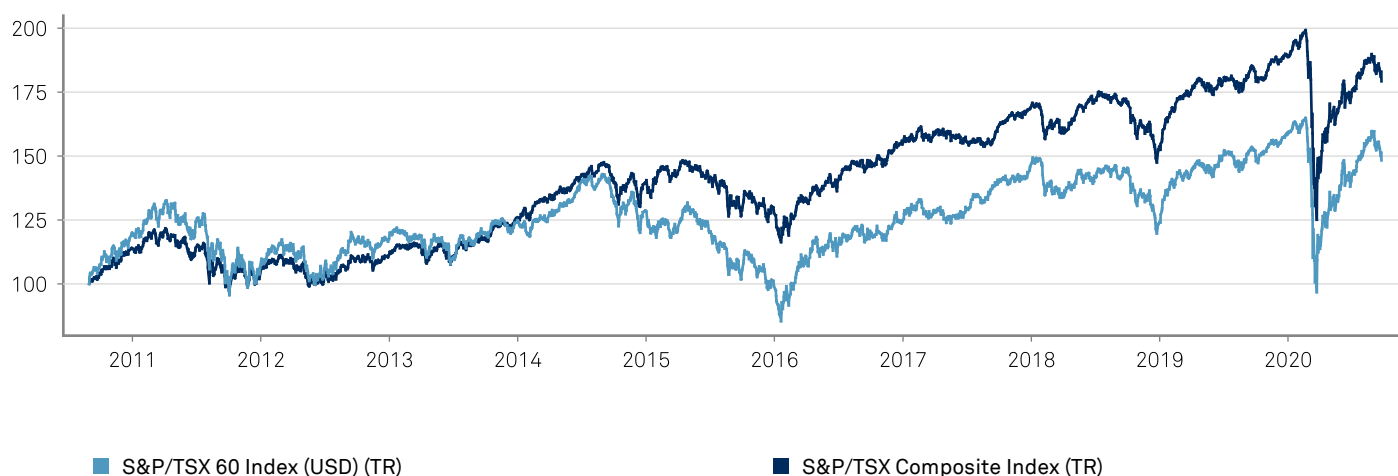
WEIGHTING METHOD	Float-adjusted market cap weighted
REBALANCING FREQUENCY	Quarterly in March, June, September, and December
CALCULATION FREQUENCY	End of day
CALCULATION CURRENCIES	USD
LAUNCH DATE	June 24, 2013
FIRST VALUE DATE	June 19, 2002
REGULATORY AUTHORIZATION	European Union

For more information, including the complete methodology document, please visit:
<https://www.spglobal.com/spdji/en/>

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							
464.14	5.35%	15.54%	-0.58%	6.42%	5.58%	7.76%	4.69%
Price Return							
285.12	5.12%	14.57%	-2.87%	2.82%	2.21%	4.4%	1.57%
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										
28.42%	-15.22%	17.5%	25.71%	-23.09%	2.99%	6.13%	10.51%	-11.28%	20.11%	
Price Return										
24.4%	-17.86%	14.12%	21.94%	-25.43%	0.05%	2.91%	7.2%	-13.56%	16.98%	
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	19.71%	17.18%	16.34%	0.28	0.45	0.29
Price Return	19.68%	17.14%	16.32%	0.11	0.26	0.1
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

Fundamentals

P/E (TRAILING)	P/E (PROJECTED)	P/B	INDICATED DIV YIELD	P/SALES	P/CASH FLOW
16.53	13.8	1.87	3.34%	2.1	8.47

As of October 31, 2018. Fundamentals are updated on approximately the fifth business day of each month.

Index Characteristics

NUMBER OF CONSTITUENTS	60
CONSTITUENT MARKET [CAD MILLION]	
MEAN TOTAL MARKET CAP	32,469.97
LARGEST TOTAL MARKET CAP	149,708.14
SMALLEST TOTAL MARKET CAP	4,051.79
MEDIAN TOTAL MARKET CAP	21,289.69
WEIGHT LARGEST CONSTITUENT [%]	8.1
WEIGHT TOP 10 CONSTITUENTS [%]	48.6

ESG Carbon Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO ₂ e/\$1M INVESTED)*	90.57
CARBON TO REVENUE (METRIC TONS CO ₂ e/\$1M REVENUES)*	284.81
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO ₂ e/\$1M REVENUES)*	341.11
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO ₂ /\$1M INVESTED)	5,022.75

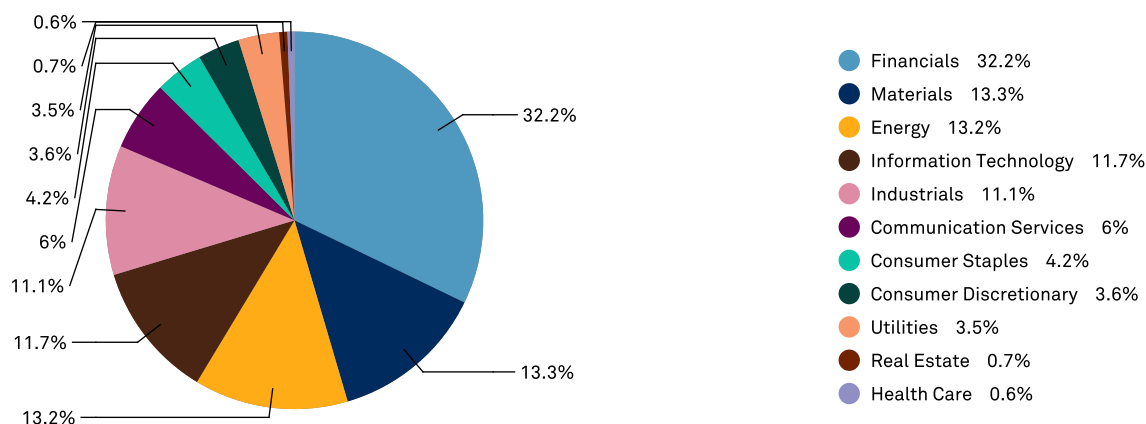
*Operational and first-tier supply chain greenhouse gas emissions.
For more information, please visit: www.spdji.com/esg-carbon-metrics.

Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
Shopify Inc.	SHOP	Information Technology
Royal Bank of Canada	RY	Financials
Toronto-Dominion Bank	TD	Financials
Canadian National Railways	CNR	Industrials
Enbridge Inc	ENB	Energy
Barrick Gold Corp	ABX	Materials
Bank of Nova Scotia Halifax	BNS	Financials
Brookfield Asset Management Inc	BAM.A	Financials
TC Energy Corporation	TRP	Energy
Bank of Montreal	BMO	Financials

*Based on GICS® sectors

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%.

Country Breakdown

COUNTRY	NUMBER OF CONSTITUENTS	TOTAL MARKET CAP [CAD MILLION]	INDEX WEIGHT [%]
Canada	60	1,948,198.31	100

Based on index constituents' country of domicile.

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44 207 176 8888

Dubai

971 (0)4 371 7131

Mumbai

91-22-2272-5312

Beijing

86.10.6569.2770

Hong Kong

852 2532 8000

Tokyo

81 3 4550 8564

Sydney

61 2 9255 9802

DISCLAIMER

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P/TSX 60 Index (USD) was June 24, 2013. 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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