

## 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.

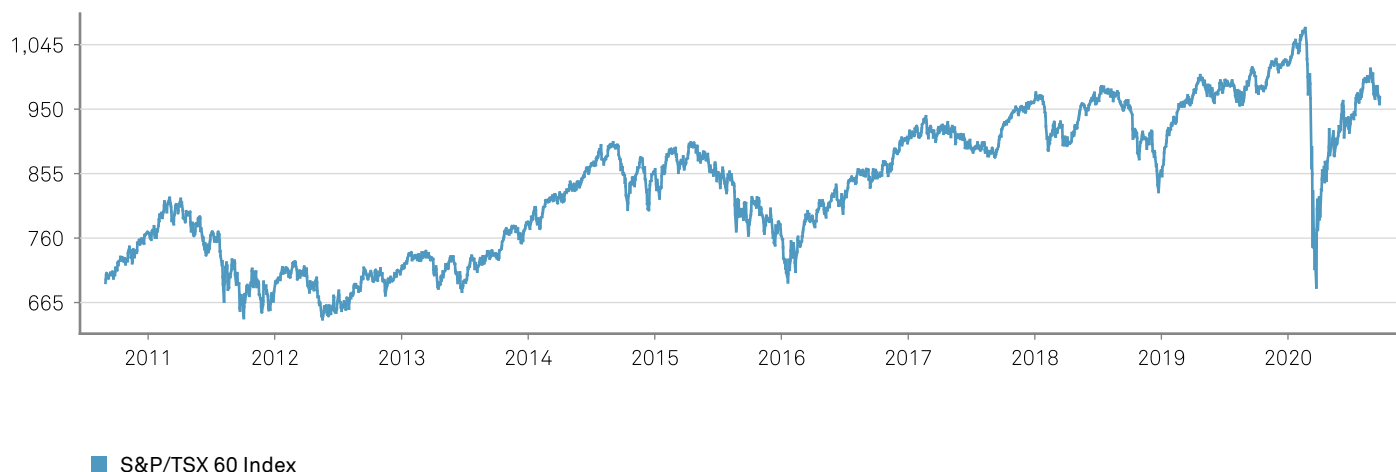
## Quick Facts

|                          |   |
|--------------------------|---|
| WEIGHTING METHOD         | Float-adjusted market cap weighted                |
| REBALANCING FREQUENCY    | Quarterly in March, June, September, and December |
| CALCULATION FREQUENCY    | Real time   |
| CALCULATION CURRENCIES   | CAD, USD  |
| LAUNCH DATE              | December 31, 1998                                 |
| FIRST VALUE DATE         | November 13, 2001                                 |
| REGULATORY AUTHORIZATION | European Union                                    |

For more information, including the complete methodology document, please visit:  
<https://www.spglobal.com/spdji/en//indices/equity/sp-tsx-60-index>

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



## Performance

| INDEX LEVEL      | RETURNS |       |        | ANNUALIZED RETURNS |       |       |        |
|------------------|---------|-------|--------|--------------------|-------|-------|--------|
|                  | 1 MO    | 3 MOS | YTD    | 1 YR               | 3 YRS | 5 YRS | 10 YRS |
| Total Return     |         |       |        |                    |       |       |        |
| 2,911.04         | 2.48%   | 8.92% | -0.1%  | 4.35%              | 6.94% | 7.31% | 6.81%  |
| Price Return     |         |       |        |                    |       |       |        |
| 990.52           | 2.25%   | 8%    | -2.4%  | 0.82%              | 3.53% | 3.97% | 3.62%  |
| Net Total Return |         |       |        |                    |       |       |        |
| 2,569.87         | 2.42%   | 8.69% | -0.68% | 3.45%              | 6.08% | 6.46% | 6%     |

## Calendar Year Performance

| 2019             | 2018    | 2017  | 2016   | 2015    | 2014   | 2013   | 2012  | 2011    | 2010   |
|------------------|---------|-------|--------|---------|--------|--------|-------|---------|--------|
| Total Return     |         |       |        |         |        |        |       |         |        |
| 21.93%           | -7.58%  | 9.78% | 21.36% | -7.76%  | 12.27% | 13.25% | 8.07% | -9.08%  | 13.84% |
| Price Return     |         |       |        |         |        |        |       |         |        |
| 18.11%           | -10.46% | 6.63% | 17.72% | -10.56% | 9.07%  | 9.81%  | 4.82% | -11.42% | 10.88% |
| Net Total Return |         |       |        |         |        |        |       |         |        |
| 20.96%           | -8.31%  | 8.99% | 20.44% | -8.47%  | 11.46% | 12.38% | 7.25% | -9.67%  | 13.09% |

## Risk

|                  | ANNUALIZED RISK |        |        | ANNUALIZED RISK-ADJUSTED RETURNS |       |        |
|------------------|-----------------|--------|--------|----------------------------------|-------|--------|
|                  | 3 YRS           | 5 YRS  | 10 YRS | 3 YRS                            | 5 YRS | 10 YRS |
| Total Return     |                 |        |        |                                  |       |        |
| 14.68%           | 12.06%          | 10.8%  | 0.47   | 0.61                             | 0.63  |        |
| Price Return     |                 |        |        |                                  |       |        |
| 14.68%           | 12.06%          | 10.81% | 0.24   | 0.33                             | 0.33  |        |
| Net Total Return |                 |        |        |                                  |       |        |
| 14.68%           | 12.06%          | 10.8%  | 0.41   | 0.54                             | 0.56  |        |

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

## Fundamentals

| P/E (TRAILING) | P/E (PROJECTED) | P/B  | INDICATED DIV YIELD | P/SALES | P/CASH FLOW |
|----------------|-----------------|------|---------------------|---------|-------------|
| 23.87          | 21.61           | 1.93 | 3.24%               | 2.34    | 8.68        |

As of August 31, 2020. 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 <sub>2</sub> e/\$1M INVESTED)*          | 91.7     |
| CARBON TO REVENUE (METRIC TONS CO <sub>2</sub> e/\$1M REVENUES)*                 | 284.31   |
| WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO <sub>2</sub> e/\$1M REVENUES)* | 348.27   |
| FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO <sub>2</sub> / \$1M INVESTED)      | 4,849.74 |

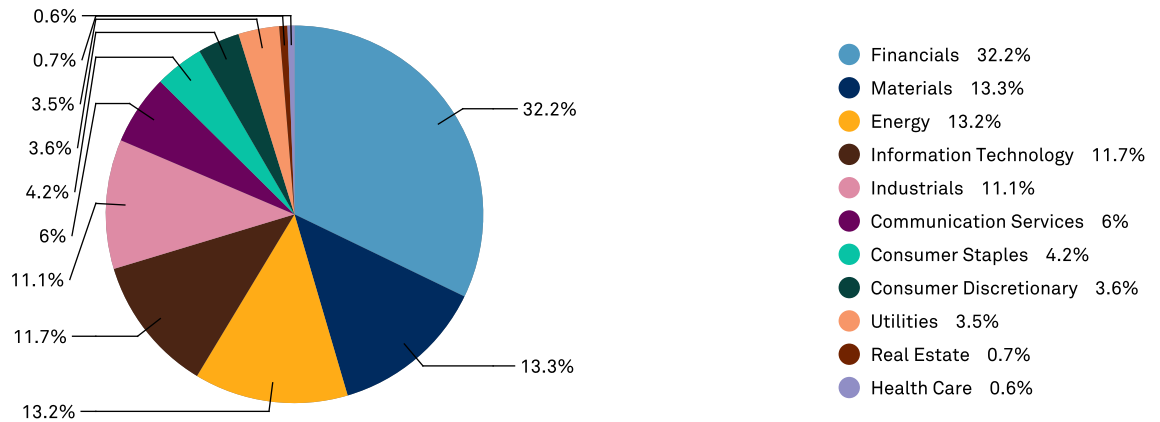
\*Operational and first-tier supply chain greenhouse gas emissions.  
For more information, please visit: [www.spdji.com/esg-carbon-metrics](http://www.spdji.com/esg-carbon-metrics).

## 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.

## Tickers

|                  | TICKER   | REUTERS |
|------------------|----------|---------|
| Net Total Return | SPTSX60N | N/A     |
| Price Return     | SPTSX60  | .SPTSE  |
| Total Return     | TX60AR   | N/A     |

## Related Products

This list includes investable products traded on certain exchanges currently linked to this selection of indices. While we have tried to include all such products, we do not guarantee the completeness or accuracy of such lists. Please refer to the disclaimers at the end of this document or [here](#) for more information about S&P Dow Jones Indices' relationship to such third party product offerings.

| PRODUCT NAME                           | PRODUCT TYPE | EXCHANGE               | TICKER  |
|--|--------------|------------------------|---------|
| BetaPro S&P/TSX 60 -2x Daily Bear ETF  | ETF          | TORONTO STOCK EXCHANGE | HXD     |
| BetaPro S&P/TSX 60 2x Daily Bull ETF   | ETF          | TORONTO STOCK EXCHANGE | HXU     |
| BetaPro S&P/TSX 60 Daily Inverse ETF   | ETF          | TORONTO STOCK EXCHANGE | HIX     |
| Horizons S&P/TSX 60 ETF                | ETF          | TORONTO STOCK EXCHANGE | HXT     |
| iShares S&P/TSX 60 ETF                 | ETF          | TORONTO STOCK EXCHANGE | XIU     |
| KSM ETF S&P/TSX 60                     | ETF          |                        | KSMF29  |
| KSM ETF S&P/TSX 60 Currency Hedged     | ETF          |                        | KSMF101 |
| Tachlit Sal S&P/TSX 60 Currency Hedged | ETF          |                        | TCHF86  |

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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 was December 31, 1998.

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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