

## Description

The S&P/TSX Composite Equal Weight Index is the headline index in the S&P/TSX Equal Weight Index Family.

## Quick Facts

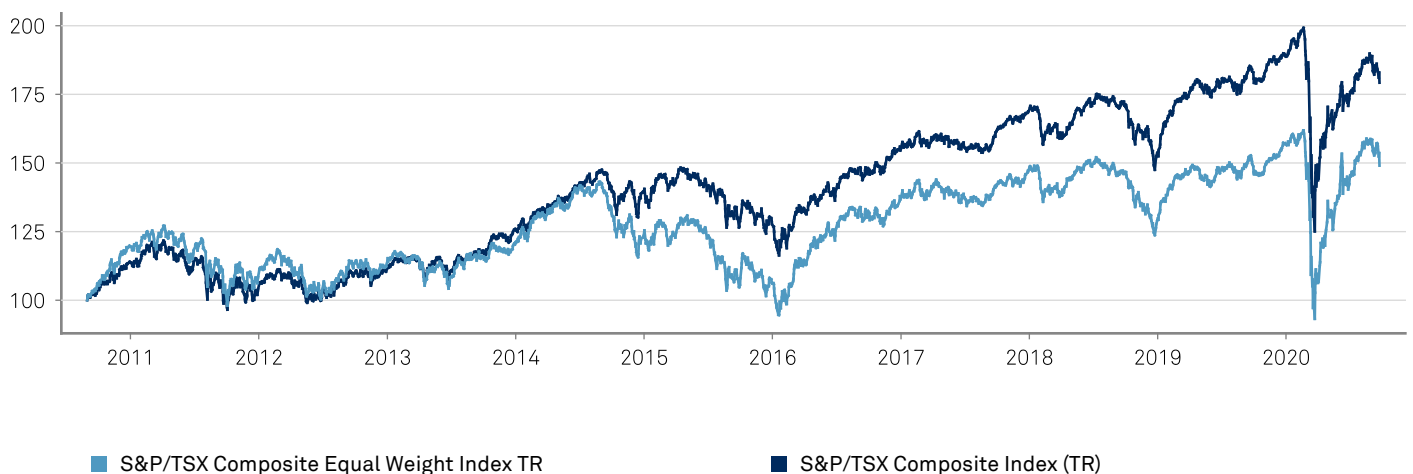
WEIGHTING METHOD	Float-adjusted market cap weighted
REBALANCING FREQUENCY	Quarterly in March, June, September, and December
CALCULATION FREQUENCY	Real time
CALCULATION CURRENCIES	CAD
LAUNCH DATE	October 24, 2011
FIRST VALUE DATE	December 19, 2005
REGULATORY AUTHORIZATION	European Union

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

\* 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							
191.27	2.6%	14.47%	-0.04%	6.05%	4.3%	6.97%	4.61%
Price Return							
123.74	2.41%	13.72%	-1.83%	3.13%	1.56%	4.16%	1.8%
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										
21.46%	-12.18%	7.6%	28.82%	-14.05%	2.08%	6.55%	4.72%	-9.28%	28%	
Price Return										
18.25%	-14.44%	5.01%	25.46%	-16.51%	-0.72%	3.39%	1.8%	-11.59%	24.33%	
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	22.12%	18.3%	15.87%	0.19	0.38	0.29
Price Return	22.17%	18.34%	15.91%	0.07	0.23	0.11
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
-38.75	1,606.83	1.38	2.58%	1.23	7.93

As of August 31, 2020. Fundamentals are updated on approximately the fifth business day of each month.

## Index Characteristics

NUMBER OF CONSTITUENTS	221
CONSTITUENT MARKET [CAD MILLION]	
MEAN TOTAL MARKET CAP	11,343.87
LARGEST TOTAL MARKET CAP	149,708.14
SMALLEST TOTAL MARKET CAP	500.67
MEDIAN TOTAL MARKET CAP	3,768.75
WEIGHT LARGEST CONSTITUENT [%]	0.7
WEIGHT TOP 10 CONSTITUENTS [%]	6.6

## ESG Carbon Characteristics

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

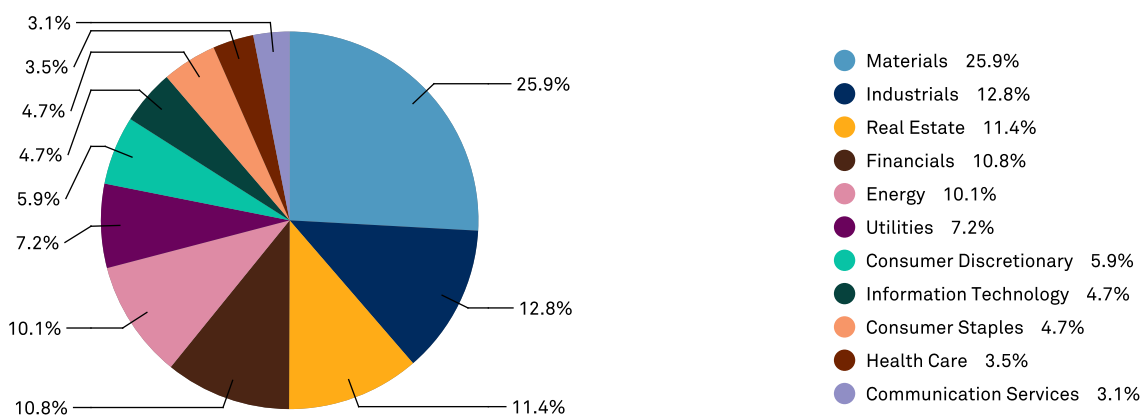
\*Operational and first-tier supply chain greenhouse gas emissions.  
For more information, please visit: [www.spdji.com/esg-carbon-metrics](http://www.spdji.com/esg-carbon-metrics).

## Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
Interfor Corporation	IFP	Materials
Silvercorp Metals Inc	SVM	Materials
West Fraser Timber Co Ltd	WFT	Materials
Norbord Inc	OSB	Materials
Canfor Corp	CFP	Materials
Mullen Group Ltd	MTL	Industrials
HudBay Minerals Inc.	HBM	Materials
Spin Master Corp. SV	TOY	Consumer Discretionary
Lightspeed POS Inc. SV	LSPD	Information Technology
Ivanhoe Mines Ltd.	IVN	Materials

\*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	221	2,506,995.9	100

Based on index constituents' country of domicile.

## Tickers

	TICKER	REUTERS
Price Return	TXCE	.GSPTXCE
Total Return	TXCEAR	.TRGSPTXCE

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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 Composite Equal Weight Index was October 24, 2011. 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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