

Description

The S&P/TSX 60 Shariah offers investors a Shariah compliant investment solution.

Quick Facts

WEIGHTING METHOD	Float-adjusted market cap weighted
REBALANCING FREQUENCY	Monthly
CALCULATION FREQUENCY	Real time
CALCULATION CURRENCIES	CAD
LAUNCH DATE	May 27, 2009
FIRST VALUE DATE	December 3, 2007
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-shariah-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							
225.37	1.03%	14.86%	24.11%	25.2%	18.79%	14.13%	6.29%
Price Return							
180.6	0.94%	14.54%	23.11%	23.38%	16.82%	12.02%	4.17%
BENCHMARK* Total Return							
2,911.04	2.48%	8.92%	-0.1%	4.35%	6.94%	7.31%	6.81%
BENCHMARK* Price Return							
990.52	2.25%	8%	-2.4%	0.82%	3.53%	3.97%	3.62%
BENCHMARK* Net Total Return							
2,569.87	2.42%	8.69%	-0.68%	3.45%	6.08%	6.46%	6%

* The index benchmark is the S&P/TSX 60 Index

Calendar Year Performance

	2019	2018	2017	2016	2015	2014	2013	2012	2011	2010
Total Return										
27.63%	-3.23%	10.27%	19.1%	-10.5%	10.28%	-0.82%	-0.53%	-17.97%	15.57%	
Price Return										
25.41%	-4.96%	8.19%	16.67%	-12.74%	7.62%	-3.36%	-2.58%	-19.22%	13.8%	
BENCHMARK* Total Return										
21.93%	-7.58%	9.78%	21.36%	-7.76%	12.27%	13.25%	8.07%	-9.08%	13.84%	
BENCHMARK* Price Return										
18.11%	-10.46%	6.63%	17.72%	-10.56%	9.07%	9.81%	4.82%	-11.42%	10.88%	

* The index benchmark is the S&P/TSX 60 Index

Risk

	ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
	3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
Total Return	17.55%	14.76%	14.55%	1.07	0.96	0.43
Price Return	17.66%	14.85%	14.63%	0.95	0.81	0.29
BENCHMARK* Total Return	14.68%	12.06%	10.8%	0.47	0.61	0.63
BENCHMARK* Price Return	14.68%	12.06%	10.81%	0.24	0.33	0.33

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

* The index benchmark is the S&P/TSX 60 Index

Fundamentals

P/E (TRAILING)	P/E (PROJECTED)	P/B	INDICATED DIV YIELD	P/SALES	P/CASH FLOW
57.96	48	3.84	1%	3.5	16.32

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

Index Characteristics

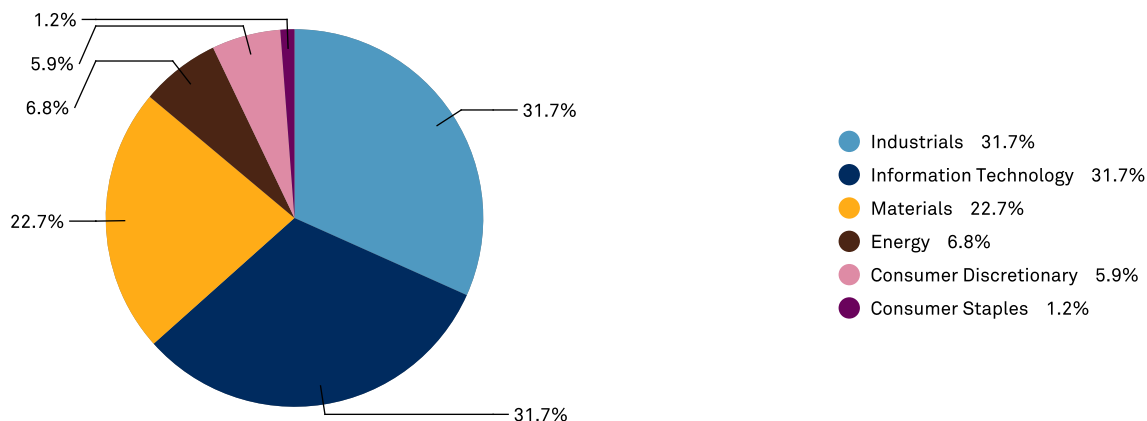
NUMBER OF CONSTITUENTS	18
CONSTITUENT MARKET [CAD MILLION]	
MEAN TOTAL MARKET CAP	38,251.39
LARGEST TOTAL MARKET CAP	149,708.14
SMALLEST TOTAL MARKET CAP	5,012.58
MEDIAN TOTAL MARKET CAP	28,595.88
WEIGHT LARGEST CONSTITUENT [%]	23.6
WEIGHT TOP 10 CONSTITUENTS [%]	85.7

ESG Carbon Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO ₂ e/\$1M INVESTED)*	121.91
CARBON TO REVENUE (METRIC TONS CO ₂ e/\$1M REVENUES)*	460.88
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO ₂ e/\$1M REVENUES)*	687.28
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO ₂ /\$1M INVESTED)	1,868.41

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

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	18	688,524.94	100

Based on index constituents' country of domicile.

Tickers

	TICKER	REUTERS
Price Return	N/A	.GSPTXSI

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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 Shariah Index was May 27, 2009. 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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