

## Description

The S&P/TSX 60 Equal Weight Index is the equally weighted version of the S&P/TSX 60, Canada's headline large-cap benchmark.

## Quick Facts

WEIGHTING METHOD	Equal weighted
REBALANCING FREQUENCY	Quarterly in March, June, September, and December
CALCULATION FREQUENCY	Real time
CALCULATION CURRENCIES	CAD
LAUNCH DATE	June 7, 2010
FIRST VALUE DATE	September 17, 1999
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-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



## Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS				
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS	
Total Return	197.41	1.71%	7.94%	-0.85%	3.26%	6.28%	8.85%	6.49%
Price Return	150.28	1.49%	7.15%	-2.72%	0.4%	3.56%	6.15%	3.69%

## Calendar Year Performance

2019	2018	2017	2016	2015	2014	2013	2012	2011	2010	
Total Return	19.45%	-6.96%	8.95%	30.73%	-10.9%	8.36%	8.75%	9.34%	-9.11%	20.82%
Price Return	16.48%	-9.27%	6.51%	27.76%	-13.31%	5.51%	5.54%	6.13%	-11.5%	17.5%

## Risk

	ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
	3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
Total Return	16.53%	14.43%	12.66%	0.38	0.61	0.51
Price Return	16.58%	14.49%	12.72%	0.21	0.42	0.29

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
34.17	29.59	1.57	2.93%	1.44	7.31

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 [%]	2.3
WEIGHT TOP 10 CONSTITUENTS [%]	20

## ESG Carbon Characteristics

CARBON TO VALUE INVESTED (METRIC TONS CO <sub>2</sub> e/\$1M INVESTED)*	244.36
CARBON TO REVENUE (METRIC TONS CO <sub>2</sub> e/\$1M REVENUES)*	902.57
WEIGHTED AVERAGE CARBON INTENSITY (METRIC TONS CO <sub>2</sub> e/\$1M REVENUES)*	956.33
FOSSIL FUEL RESERVE EMISSIONS (METRIC TONS CO <sub>2</sub> / \$1M INVESTED)	183.02

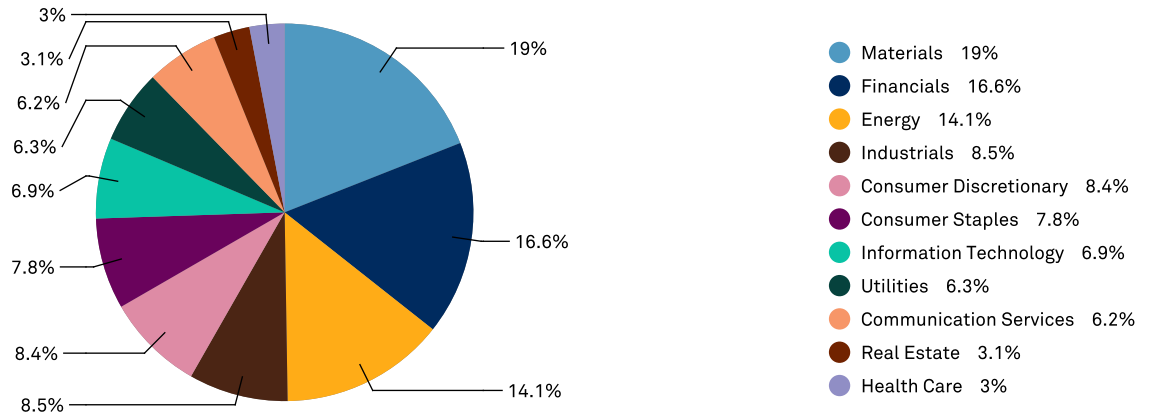
\*Operational and first-tier supply chain greenhouse gas emissions.  
For more information, please visit: [www.spdji.com/esg-carbon-metrics](http://www.spdji.com/esg-carbon-metrics).

## Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
First Quantum Minerals Ltd	FM	Materials
Shopify Inc.	SHOP	Information Technology
Kinross Gold Corp	K	Materials
Kirkland Lake Gold Ltd.	KL	Materials
Wheaton Precious Metals Corp.	WPM	Materials
Agnico Eagle Mines Limited	AEM	Materials
National Bank of Canada	NA	Financials
Gildan Activewear Inc A	GIL	Consumer Discretionary
Barrick Gold Corp	ABX	Materials
Canadian Tire Corporation Limited NV	CTC.A	Consumer Discretionary

\*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
Price Return	N/A	.GSPTXEW

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### **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 Equal Weight Index was June 7, 2010.

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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