

## 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. The index is also structured to reflect the sector weights of the S&P/TSX Composite. The Toronto Stock Exchange [TSX] serves as the distributor of both real-time and historical data for this index.

## Quick Facts

WEIGHTING METHOD	Modified 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

For more information, including the complete methodology document, please visit [www.spdji.com](http://www.spdji.com).

## Historical Performance



■ S&P/TSX 60 Index

## Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
<b>TOTAL RETURNS</b>							
2,204.48	2.29%	4.16%	4.76%	8.94%	11.55%	7.43%	8.24%
<b>PRICE RETURNS</b>							
886.56	1.99%	3.41%	3.71%	5.85%	8.21%	4.36%	5.44%

## Calendar Year Performance

2014	2013	2012	2011	2010	2009	2008	2007	2006	2005
<b>TOTAL RETURNS</b>									
12.27%	13.25%	8.07%	-9.08%	13.84%	31.94%	-31.17%	11.14%	19.16%	26.29%
<b>PRICE RETURNS</b>									
9.07%	9.81%	4.82%	-11.42%	10.88%	27.94%	-32.99%	8.85%	17.02%	23.99%

## Risk

ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
<b>STD DEV</b>					
8.24%	9.54%	13.79%	1.40	0.78	0.60

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

## Fundamentals

P/E [TRAILING]	P/E [PROJECTED]	P/B	DIVIDEND YIELD	P/SALES	P/CASH FLOW
20.24	18.32	2.12	2.84%	2.08	-42.20

As of April 30, 2015. Fundamentals are updated on approximately the fifth business day of each month.

## Index Characteristics

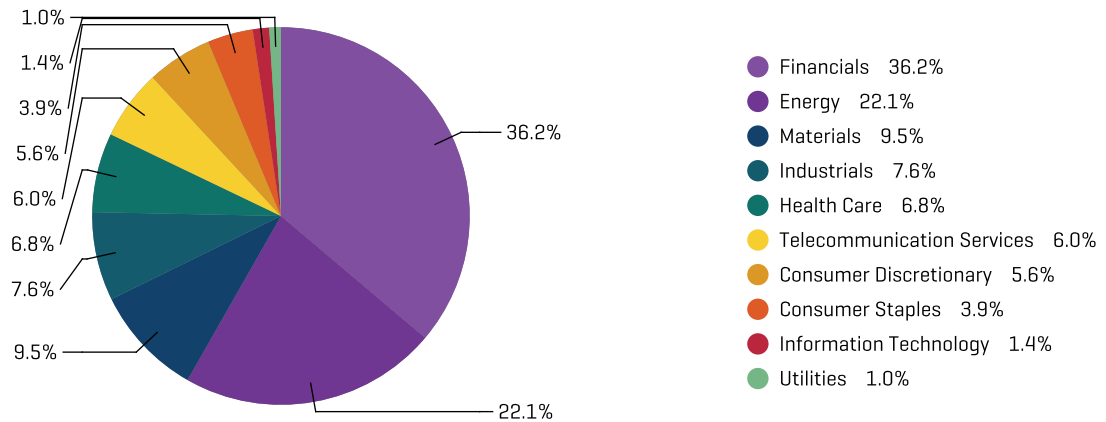
NUMBER OF CONSTITUENTS	60
CONSTITUENT MARKET CAP [ CAD MILLION ]	
MEAN TOTAL MARKET CAP	26,288.17
LARGEST TOTAL MARKET CAP	115,566.05
SMALLEST TOTAL MARKET CAP	3,323.88
MEDIAN TOTAL MARKET CAP	15,999.36
WEIGHT LARGEST CONSTITUENT [%]	8.0
WEIGHT TOP 10 CONSTITUENTS [%]	48.2

## Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
Royal Bank of Canada	RY	Financials
Toronto-Dominion Bank	TD	Financials
Valeant Pharmaceuticals International Inc.	VRX	Health Care
Bank of Nova Scotia Halifax	BNS	Financials
Canadian National Railways	CNR	Industrials
Suncor Energy Inc	SU	Energy
Enbridge Inc	ENB	Energy
Bank of Montreal	BMO	Financials
BCE Inc	BCE	Telecommunication Services
Canadian Natural Resources	CNQ	Energy

\*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	1,577,290.24	100.0

## Tickers

	TICKER	REUTERS
TOTAL RETURNS	TX60AR	N/A
PRICE RETURNS	SPTSX60	.SPTSE

## Related Products

This is a complete list of all ETFs and ETNs currently linked to this selection of indices. While we have tried to include all ETFs and ETNs, we do not guarantee the completeness of such list. S&P Dow Jones Indices does not sponsor, endorse, sell, promote or manage any product linked to our indices.

PRODUCT NAME	PRODUCT TYPE	EXCHANGE	TICKER
Horizons BetaPro S&P/TSX 60	ETF	Toronto	HXT CN
Horizons BetaPro S&P/TSX 60 Bear Plus ETF	ETF	Toronto	HXD CN
Horizons BetaPro S&P/TSX 60 Bull Plus ETF	ETF	Toronto	HXU CN
Horizons BetaPro S&P/TSX 60 Inverse ETF	ETF	Toronto	HIX CN
Horizons Universa Canadian Black Swan ETF	ETF	Toronto	HUT CN
iShares CDN LargeCap 60 Index Fund	ETF	Toronto	XIU CN
Lyxor ETF S&P/TSX 60	ETF	London	LCAU LN

## 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 a 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.

© S&P Dow Jones Indices LLC, a part of McGraw Hill Financial 2015. All rights reserved. Redistribution, reproduction and/or photocopying in whole or in part are prohibited without the written permission of S&P Dow Jones Indices. Standard & Poor's and S&P are registered trademarks of Standard & Poor's Financial Services LLC ("S&P"), a part of McGraw Hill Financial, Inc. Dow Jones is a registered trademark of Dow Jones Trademark Holdings LLC ("Dow Jones"). S&P Dow Jones Indices LLC, Dow Jones, S&P and their respective affiliates ("S&P Dow Jones Indices") make no representation or warranty, express or implied, as to the ability of any index to accurately represent the asset class or market sector that it purports to represent and S&P Dow Jones Indices shall have no liability for any errors, omissions, or interruptions of any index or the data included therein. Past performance of an index is not an indication of future results. This document does not constitute an offer of any services. All information provided by S&P Dow Jones Indices is general in nature and not tailored to the needs of any person, entity or group of persons. It is not possible to invest directly in an index. S&P Dow Jones Indices may receive compensation in connection with licensing its indices to third parties. Exposure to an asset class represented by an index is available through investable instruments offered by third parties that are based on that index. S&P Dow Jones Indices does not sponsor, endorse, sell, promote or manage any investment fund or other investment vehicle that seeks to provide an investment return based on the performance of any Index. S&P Dow Jones Indices LLC is not an investment advisor, and S&P Dow Jones Indices makes no representation regarding the advisability of investing in any such investment fund or other investment vehicle. For more information on any of our indices please visit [www.spdji.com](http://www.spdji.com).

## CONTACT US

[www.spdji.com](http://www.spdji.com)  
[index\\_services@spdji.com](mailto:index_services@spdji.com)

**NEW YORK**  
1 212 438 2046  
1 877 325 5415

**DUBAI**  
971 [0]4 371 7131

**HONG KONG**  
852 2532 8000

**LONDON**  
44 207 176 8888

**BEIJING**  
86.10.6569.2770

**LATAM**  
[52 55] 5081 4515

**SYDNEY**  
61 2 9255 9802

**TOKYO**  
81 3 4550 8564

**S&P DOW JONES CUSTOM INDICES**  
[customindices@spdji.com](mailto:customindices@spdji.com)