

## Description

The S&P/TSX Composite is the headline index for the Canadian equity market. It is the broadest in the S&P/TSX family and is the basis for multiple sub-indices including but not limited to equity indices, Income Trust Indices, Capped Indices, GICS Indices and market cap based indices. 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	January 1, 1977

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

## Historical Performance



■ S&P/TSX Composite Index

## Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
<b>TOTAL RETURNS</b>							
46,853.76	2.43%	4.50%	5.07%	6.93%	10.68%	7.57%	7.93%
<b>PRICE RETURNS</b>							
15,224.52	2.16%	3.76%	4.05%	3.91%	7.39%	4.51%	4.97%

## Calendar Year Performance

2014	2013	2012	2011	2010	2009	2008	2007	2006	2005
<b>TOTAL RETURNS</b>									
10.55%	12.99%	7.19%	-8.71%	17.61%	35.05%	-33.00%	9.83%	17.26%	24.13%
<b>PRICE RETURNS</b>									
7.42%	9.55%	4.00%	-11.07%	14.45%	30.69%	-35.03%	7.16%	14.51%	21.91%

## Risk

ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
<b>STD DEV</b>					
8.28%	9.77%	13.85%	1.29	0.77	0.57

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

## Index Characteristics

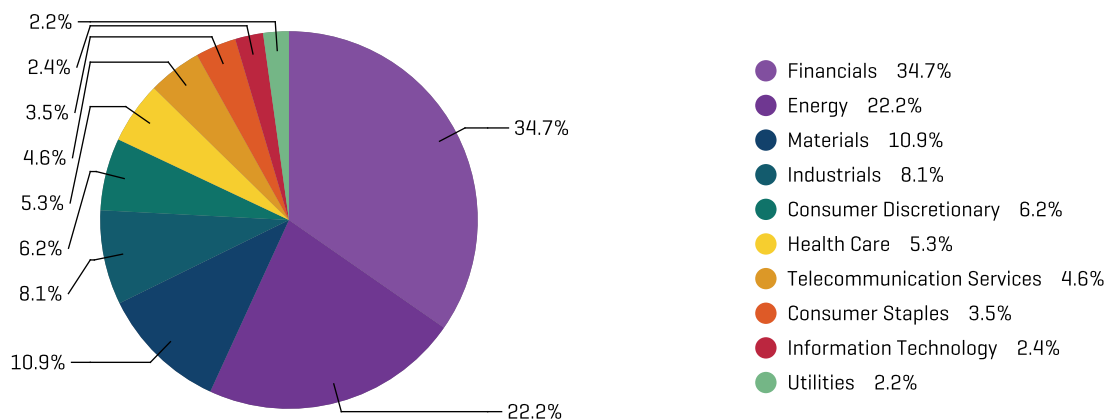
NUMBER OF CONSTITUENTS	248
CONSTITUENT MARKET CAP [ CAD MILLION ]	
MEAN TOTAL MARKET CAP	8,845.57
LARGEST TOTAL MARKET CAP	115,566.05
SMALLEST TOTAL MARKET CAP	372.07
MEDIAN TOTAL MARKET CAP	3,163.37
WEIGHT LARGEST CONSTITUENT [%]	6.0
WEIGHT TOP 10 CONSTITUENTS [%]	36.3

## 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	248	2,193,702.38	100.0

## Tickers

PRICE RETURNS	TICKER	REUTERS
	SPTSX	.GSPTSE

## 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
First Asset Active Canadian Dividend ETF	ETF	Toronto	FDV

## Disclaimer

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Source: S&P Dow Jones Indices LLC.

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 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.

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