

Description

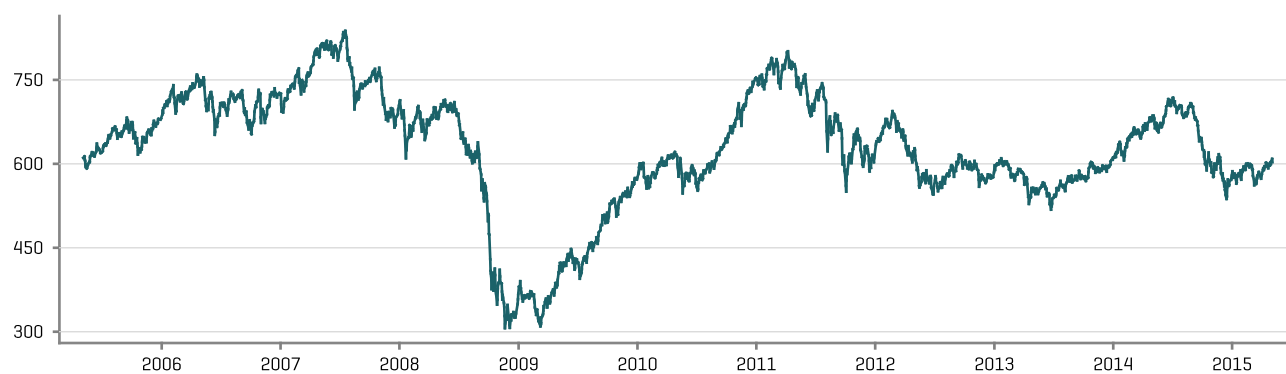
The S&P/TSX SmallCap Index provides an investable index for the Canadian small cap market. The index is float adjusted and market cap weighted and was developed with industry input as the ideal benchmark for those with small cap exposure of the Canadian equity market. The Toronto Stock Exchange [TSX] 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
LAUNCH DATE	May 17, 1999

For more information, including the complete methodology document, please visit www.spdji.com.

Historical Performance



■ S&P/TSX Smallcap Index

Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
TOTAL RETURNS							
876.94	4.74%	3.97%	4.48%	-9.07%	1.72%	2.25%	3.23%
PRICE RETURNS							
599.56	4.55%	3.21%	3.55%	-11.69%	-1.25%	-0.57%	-0.07%

Calendar Year Performance

2014	2013	2012	2011	2010	2009	2008	2007	2006	2005
TOTAL RETURNS									
-2.34%	7.60%	-2.23%	-16.43%	35.10%	62.38%	-45.49%	0.90%	11.61%	10.60%
PRICE RETURNS									
-5.19%	4.36%	-4.89%	-18.39%	31.32%	56.17%	-47.87%	-2.94%	6.70%	8.87%

Risk

ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
STD DEV					
13.51%	15.91%	19.12%	0.13	0.14	0.17

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

Index Characteristics

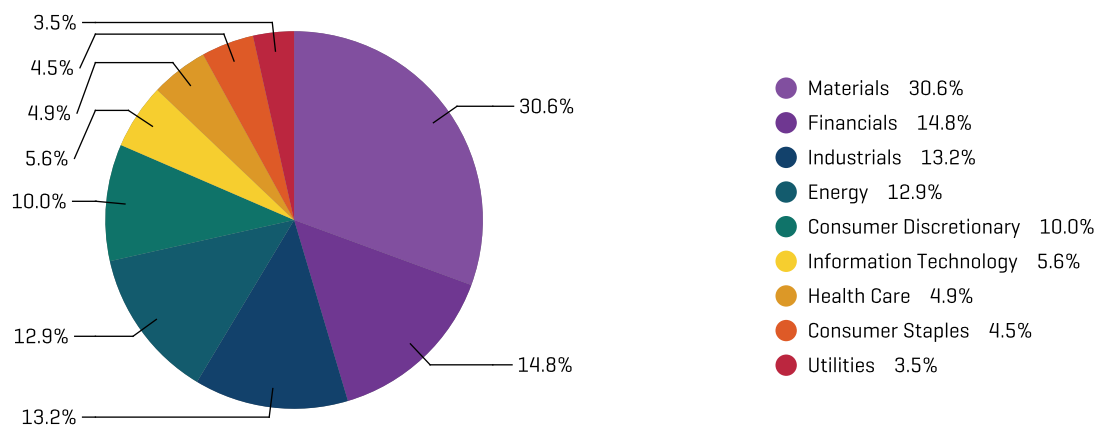
NUMBER OF CONSTITUENTS	223
CONSTITUENT MARKET CAP [CAD MILLION]	
MEAN TOTAL MARKET CAP	577.37
LARGEST TOTAL MARKET CAP	2,441.64
SMALLEST TOTAL MARKET CAP	13.40
MEDIAN TOTAL MARKET CAP	492.82
WEIGHT LARGEST CONSTITUENT [%]	1.9
WEIGHT TOP 10 CONSTITUENTS [%]	13.3

Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
Dominion Diamond Corporation	DDC	Materials
Concordia Healthcare Corp.	CXR	Health Care
Chemtrade Logistics Income Fund	CHE.UN	Materials
Laurentian Bank Canada	LB	Financials
Descartes Systems Group Inc	DSG	Information Technology
Sierra Wireless Inc	SW	Information Technology
Osisko Gold Royalties Ltd.	OR	Materials
Advantage Oil & Gas Ltd.	AAV	Energy
EnerCare Inc.	ECI	Consumer Discretionary
Transcontinental A Subvtg	TCLA	Industrials

*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	223	128,753.77	100.0

Tickers

PRICE RETURNS	TICKER	REUTERS
	SPTSXS	.SPTSES

Disclaimer

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P/TSX Smallcap Index was May 17, 1999.

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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