

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.

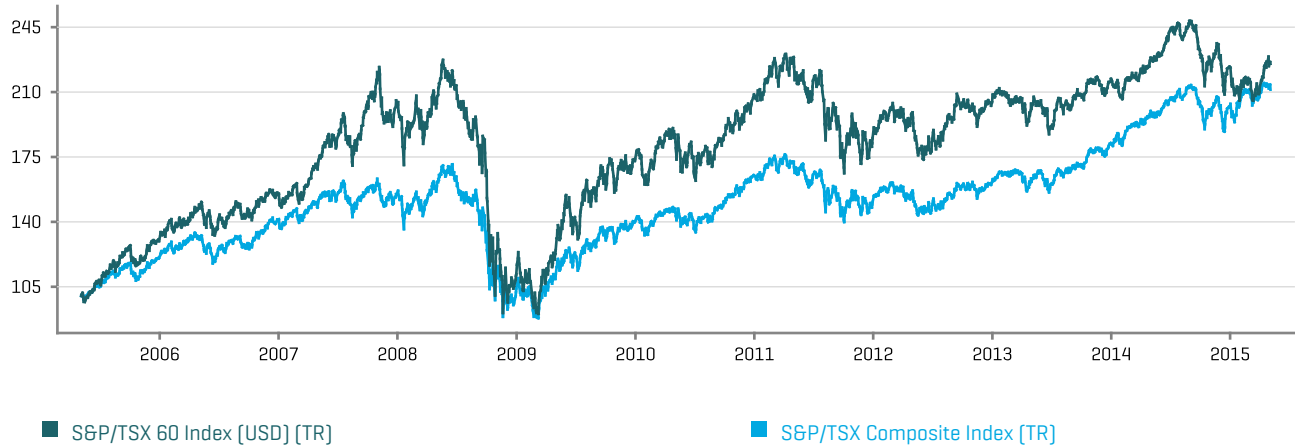
Quick Facts

WEIGHTING METHOD	Modified market cap weighted
REBALANCING FREQUENCY	Quarterly in March, June, September and December
CALCULATION FREQUENCY	End of day
CALCULATION CURRENCIES	USD
LAUNCH DATE	June 24, 2013

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

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 RETURNS							
378.10	6.96%	9.04%	0.18%	-1.29%	4.22%	3.65%	8.63%
PRICE RETURNS							
274.52	6.64%	8.25%	-0.83%	-4.10%	1.10%	0.70%	5.81%
BENCHMARK* TOTAL RETURNS							
46,853.76	2.43%	4.50%	5.07%	6.93%	10.68%	7.57%	7.93%
BENCHMARK* PRICE RETURNS							
15,224.52	2.16%	3.76%	4.05%	3.91%	7.39%	4.51%	4.97%

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

Calendar Year Performance

2014	2013	2012	2011	2010	2009	2008	2007	2006	2005
TOTAL RETURNS									
2.99%	6.13%	10.51%	-11.28%	20.11%	55.37%	-44.97%	31.05%	19.62%	29.53%
PRICE RETURNS									
0.05%	2.91%	7.20%	-13.56%	16.98%	50.66%	-46.42%	28.35%	17.47%	27.17%
BENCHMARK* TOTAL RETURNS									
10.55%	12.99%	7.19%	-8.71%	17.61%	35.05%	-33.00%	9.83%	17.26%	24.13%
BENCHMARK* PRICE RETURNS									
7.42%	9.55%	4.00%	-11.07%	14.45%	30.69%	-35.03%	7.16%	14.51%	21.91%

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

Risk

	ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
	3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
STD DEV						
	13.75%	15.84%	21.34%	0.31	0.23	0.40
BENCHMARK* STD DEV						
	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.

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

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

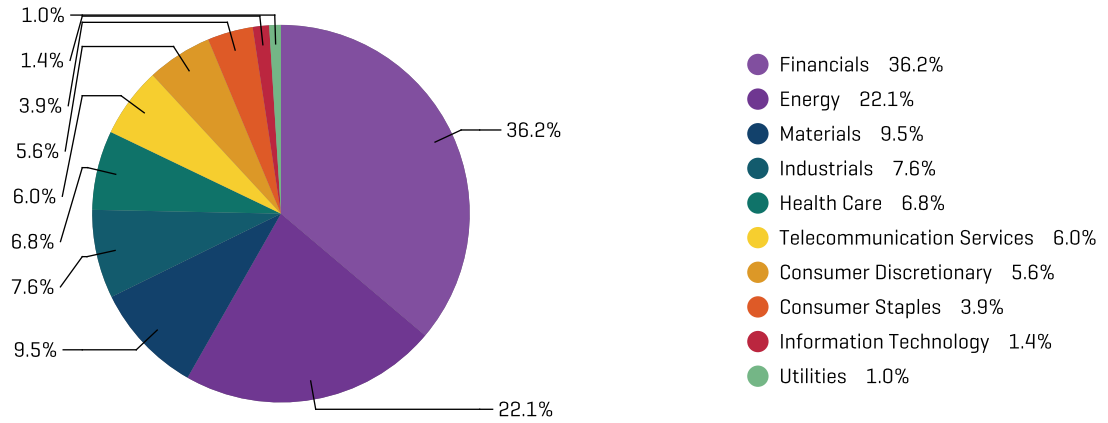
NUMBER OF CONSTITUENTS	60
CONSTITUENT MARKET CAP [CAD MILLION]	
MEAN TOTAL MARKET CAP	26,288.17
LARGEST TOTAL MARKET CAP	115,566.05
SMALLEST TOTAL MARKET CAP	3,323.88
MEDIAN TOTAL MARKET CAP	15,999.36
WEIGHT LARGEST CONSTITUENT [%]	8.0
WEIGHT TOP 10 CONSTITUENTS [%]	48.2

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

Disclaimer

Source: S&P Dow Jones Indices LLC.

The launch date of the S&P/TSX 60 Index (USD) was June 24, 2013. 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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