

Universe *Canadian Large Cap Stocks*
Index/BM: * *S&P TSX 60* **Number of Stocks: 60** **Index available since: 12/31/1985**

DESCRIPTION

The S&P/TSX 60 Index is a stock market index of 60 large companies listed on the Toronto Stock Exchange. 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.

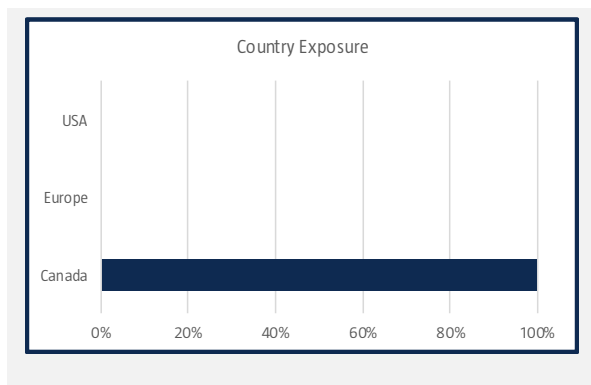
STATISTICS

Free Float Market Cap Bn. US\$:	1654
Median Market Cap Mn. US\$:	96
Return p.a.	7.7%
Return p.a. 3Y	4.5%
Return p.a. 5Y	8.6%
Vol d/ann	18.8%
Downside Vol	14.9%
Spread Vol	-52.4%
Time to recovery	729

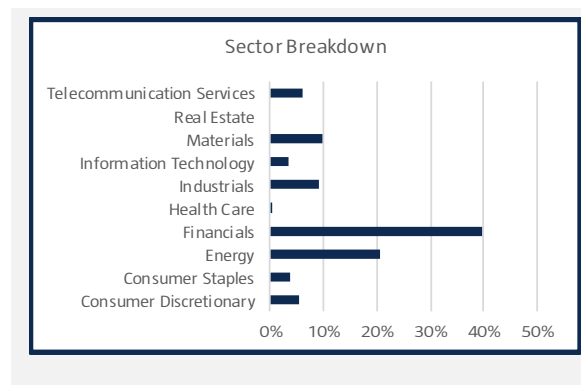
COSTS & LIQUIDITY**

External active	50bps
External passive	6bps
Liquidity, Daily Trading Volume, Mn. US\$	3,541
Liquidity, in % of Market Cap	0.21%
Futures	yes
ESG	not implementable in Index level

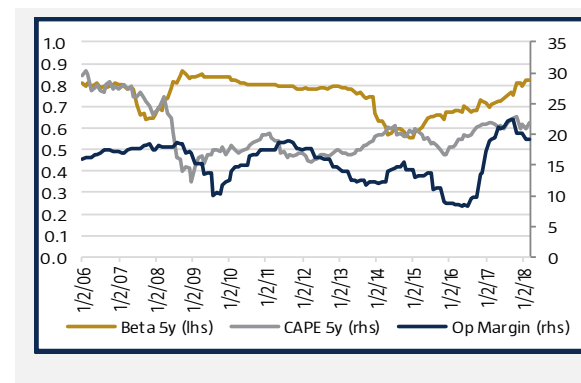
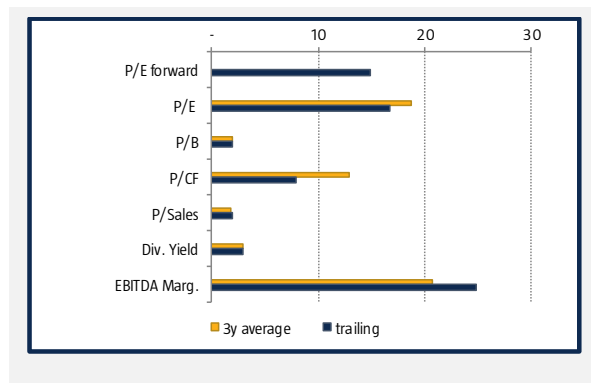
COUNTRY EXPOSURE



SECTOR BREAKDOWN



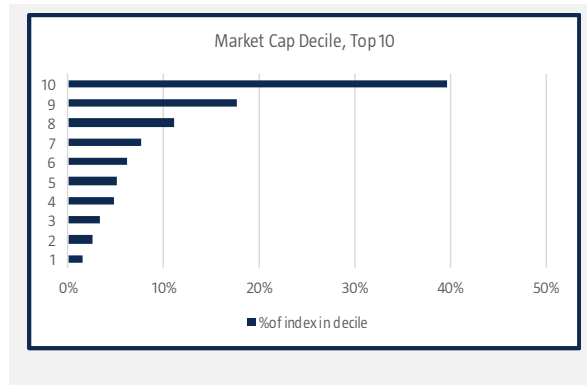
INDEX VALUATION, SHILLER PE 5Y, BETA 5Y MONTHLY, OPERATING MARGIN



*The returns and data for the Index were taken from published sources and not examined by the auditors. The returns for the Benchmark Indices were taken from published sources. Source: S&P, ETFs

**Fees/costs for external management are indicative and are based on estimates from Corestone mandates. The fee/cost levels provide no guarantee that comparable levels can be reached depending on the client and mandates.

MARKET CAP BREAKDOWN



*The returns and data for the Index were taken from published sources and not examined by the auditors. The returns for the Benchmark Indices were taken from published sources. Source: S&P, ETFs

**Fees/costs for external management are indicative and are based on estimates from Corestone mandates. The fee/cost levels provide no guarantee that comparable levels can be reached depending on the client and mandates.