

S&P Canadian Indices

Performance Summary - Canadian Index Comparison

Performance Summary - Canadian Sectors

5 Year S&P/TSX Canadian Sector Performance Charts

Correlation of Excess Returns - S&P/TSX Canadian Sector Indices

S&P/TSX 60

S&P/TSX Canadian MidCap

S&P/TSX Canadian SmallCap

S&P/TSX Composite

S&P/TSX Canadian GICS Sector



Canadian Index Summary - Price Indices in Canadian \$

(based on monthly returns)

	Large Cap	Mid Cap	Small Cap	Total Market		
	S&P/TSX 60	S&P/TSX MidCap	S&P/TSX SmallCap	S&P/TSX Composite	S&P/Citigroup Canada	MSCI Canada
Index Value	634.72	782.43	680.92	11272.26	345.29	1406.84
Returns						
1 Month	3.87%	5.51%	4.51%	4.14%	4.31%	4.23%
3 Months	2.37%	3.03%	1.38%	2.36%	2.38%	2.41%
YTD	23.99%	19.93%	8.87%	21.91%	22.82%	23.48%
1 Year	23.99%	19.93%	8.87%	21.91%	22.82%	23.48%
3 Years (% pa)	19.37%	22.26%	15.30%	19.45%	20.50%	19.79%
5 Years (% pa)	3.72%	6.96%	8.65%	4.76%	5.72%	4.00%
7 Years (% pa)	7.77%	10.44%	8.38%	8.22%	8.65%	9.48%
10 Years (% pa)	9.74%	10.97%	4.86%	9.11%	9.33%	10.69%
1994	-	-	-	-2.50%	-1.97%	0.79%
1995	12.92%	9.06%	10.06%	11.86%	12.14%	12.87%
1996	28.38%	26.65%	16.29%	25.74%	25.91%	26.99%
1997	17.57%	10.50%	-0.87%	13.03%	12.36%	16.10%
1998	-0.56%	0.95%	-20.66%	-3.19%	-3.47%	-0.65%
1999	31.89%	34.06%	10.93%	29.72%	25.79%	43.41%
2000	6.63%	6.81%	4.57%	6.18%	7.60%	8.07%
2001	-16.30%	-12.63%	3.20%	-13.94%	-12.99%	-16.48%
2002	-15.68%	-12.33%	-4.29%	-13.97%	-13.26%	-15.27%
2003	22.93%	26.34%	33.04%	24.29%	25.66%	24.61%
2004	11.60%	20.62%	5.83%	12.48%	13.36%	11.73%
Risk (% pa)						
3 Years Std Dev	9.71%	9.90%	13.70%	9.71%	9.93%	9.58%
5 Years Std Dev	14.52%	14.25%	14.76%	14.00%	14.01%	14.43%
Sharpe Ratio						
3 Years	0.489	0.549	0.280	0.490	0.505	0.506
5 Years	0.051	0.114	0.142	0.072	0.091	0.057
5 Yr Correlation with S&P Index					0.9988	0.9954

S&P/TSX GICS Sectors - Price Indices

(based on monthly returns)

	Cons Disc	Cons Staples	Energy	Financials	Health Care	Industrials	Info Technology	Materials	Telecom Svc	Utilities	Gold	Metals & Mining	Real Estate
Index Value	102.11	189.14	319.92	186.19	52.17	86.79	27.64	189.93	79.93	213.05	251.75	388.08	198.64
Returns													
1 Month	2.59%	0.65%	7.38%	2.23%	0.92%	1.35%	4.79%	7.18%	4.51%	1.39%	10.67%	5.32%	2.36%
3 Months	0.29%	-7.47%	-3.67%	7.07%	-2.70%	2.17%	-0.62%	9.45%	-5.47%	3.49%	14.75%	6.40%	4.04%
YTD	8.59%	-2.24%	59.73%	20.61%	-4.05%	14.98%	-13.06%	13.95%	11.32%	31.93%	21.41%	45.25%	20.37%
1 Year	8.59%	-2.24%	59.73%	20.61%	-4.05%	14.98%	-13.06%	13.95%	11.32%	31.93%	21.41%	45.25%	20.37%
3 Years (% pa)	12.00%	8.31%	36.46%	20.47%	-3.02%	11.04%	20.03%	14.86%	18.13%	18.23%	7.87%	43.72%	22.28%
5 Years (% pa)	2.59%	10.98%	24.55%	10.93%	-8.84%	0.25%	-15.50%	11.86%	-4.89%	11.83%	18.92%	28.60%	15.35%
1998	12.74%	20.36%	-37.63%	3.17%	-5.77%	-11.02%	8.30%	-14.11%	23.15%	2.03%	5.70%	-37.34%	-16.38%
1999	8.05%	1.42%	26.34%	-11.78%	19.44%	3.43%	112.41%	13.12%	35.17%	-28.31%	-16.95%	43.44%	-17.31%
2000	10.21%	39.20%	46.01%	74.71%	15.56%	27.67%	-20.78%	-7.94%	6.85%	43.60%	-11.89%	-14.87%	13.62%
2001	2.47%	30.10%	5.99%	1.10%	4.28%	7.78%	-39.24%	9.61%	-46.28%	6.09%	32.91%	10.60%	14.19%
2002	-21.05%	1.84%	11.28%	-4.97%	-33.82%	-31.37%	-58.99%	5.41%	-12.11%	-0.27%	42.54%	7.12%	-2.18%
2003	19.52%	18.88%	23.65%	24.41%	15.10%	21.52%	59.37%	25.82%	30.42%	18.71%	13.61%	76.28%	36.63%
2004	8.25%	9.32%	28.68%	16.52%	-17.42%	-2.02%	24.80%	5.71%	13.53%	5.53%	-8.99%	15.95%	11.17%
Risk (% pa)													
3 Years Std Dev	11.39%	9.74%	19.07%	8.85%	18.45%	14.38%	30.26%	19.07%	13.29%	10.60%	27.04%	27.38%	11.52%
5 Years Std Dev	14.94%	11.79%	19.43%	12.25%	22.04%	22.41%	48.80%	19.72%	20.90%	11.44%	30.64%	27.33%	12.53%
Sharpe Ratio													
3 Years	0.256	0.193	0.475	0.563	-0.052	0.193	0.196	0.209	0.341	0.425	0.099	0.405	0.476
5 Years	0.030	0.221	0.325	0.212	-0.117	0.008	-0.041	0.162	-0.068	0.247	0.188	0.284	0.300

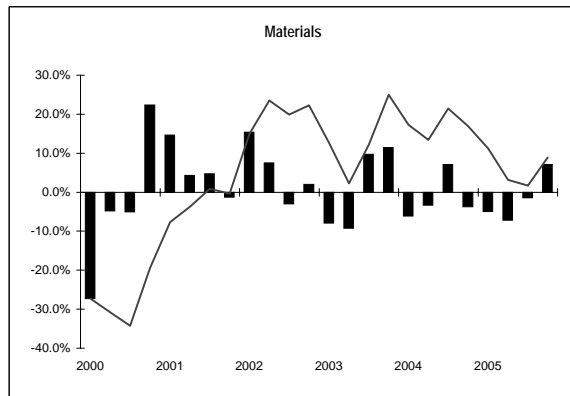
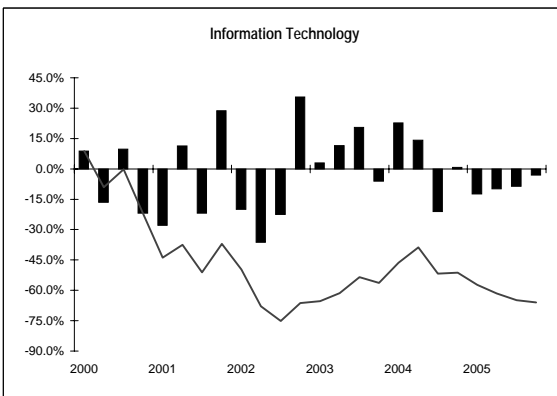
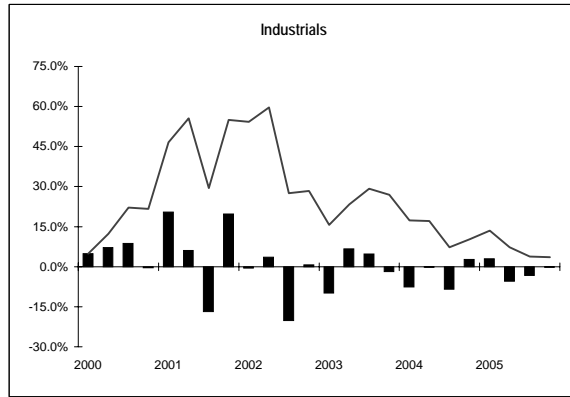
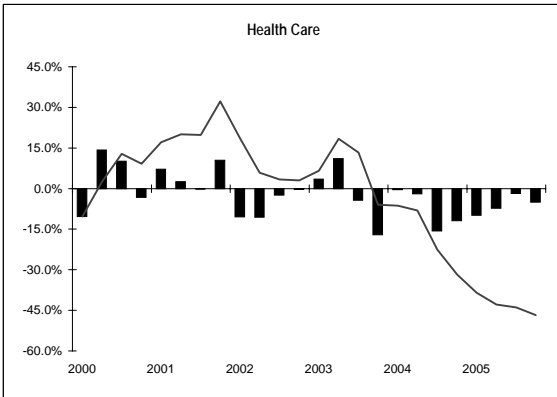
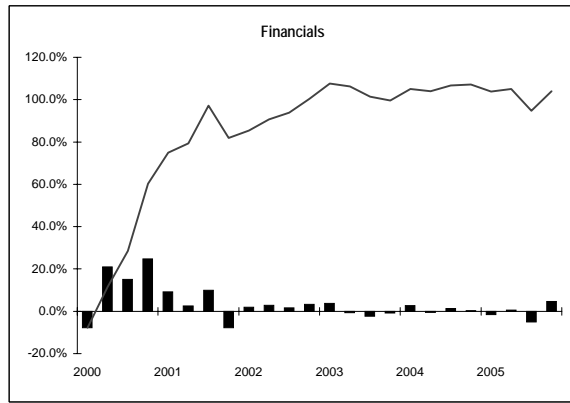
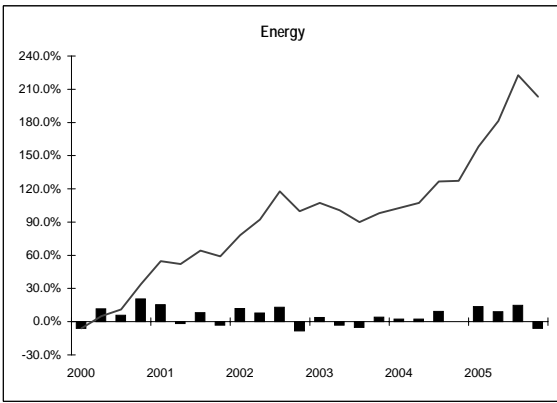
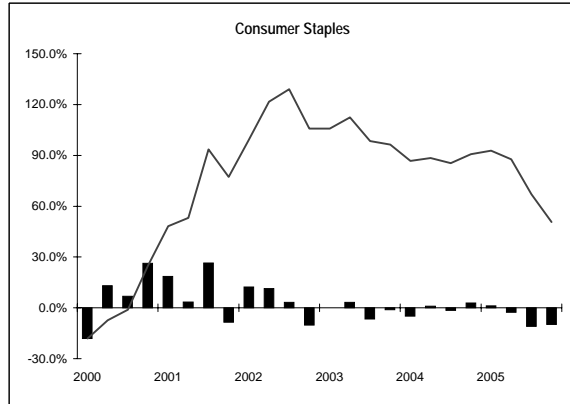
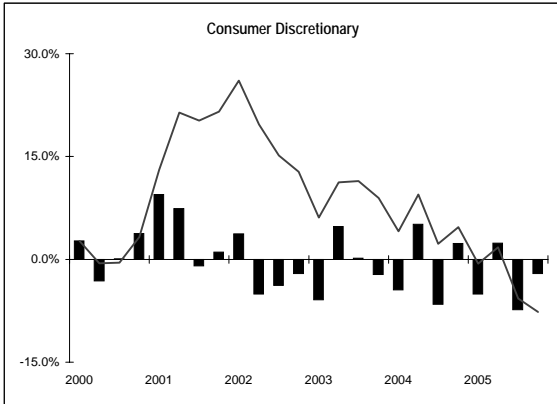
S&P/TSX Canadian Sector Indices provide a liquid and tradable benchmark for related derivative products of the S&P/TSX Canadian GICS sectors. S&P/TSX Canadian Sector Index constituents are selected from a stock pool of S&P/TSX Composite stocks and included using Standard & Poor's guidelines for evaluating company capitalization, liquidity and fundamentals. The relative weight of any single index constituent is capped at 25%. The S&P/TSX Canadian Sector Indices are based upon the Global Industry Classification Standard (GICS) developed by S&P and MSCI.

There are currently five iUnit S&P/TSX Canadian Sector ETFs trading on the TSX: Energy, Financials, Info Technology, Gold and REIT.

S&P/TSX GICS Sector Performance

Quarterly Excess Returns Relative to S&P/TSX Composite

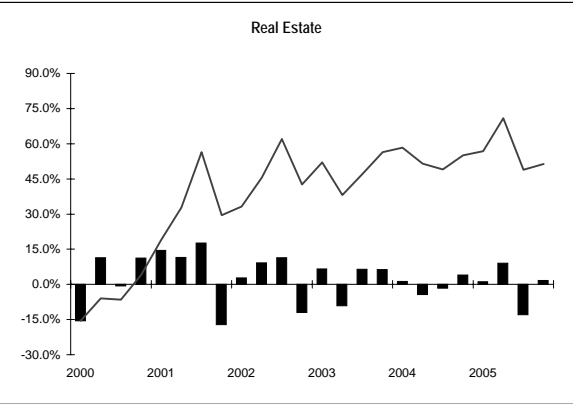
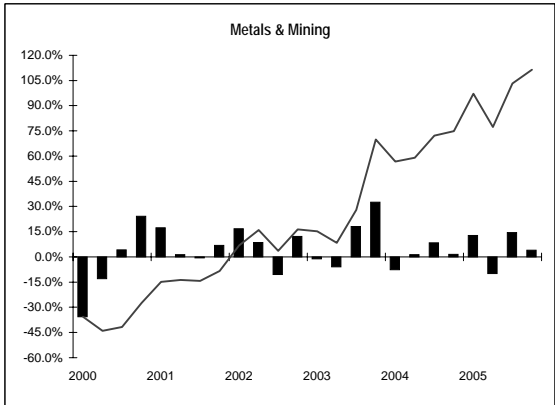
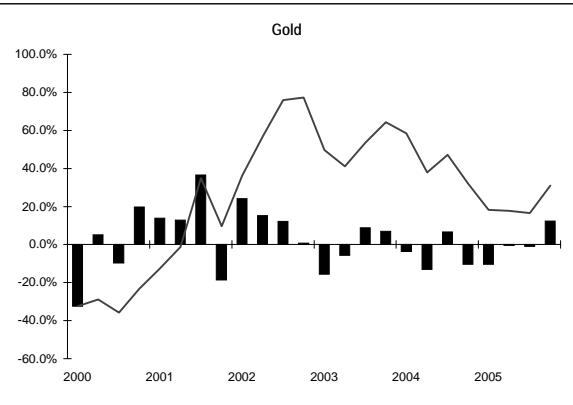
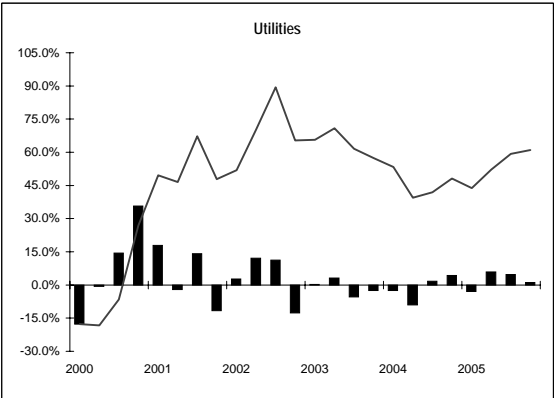
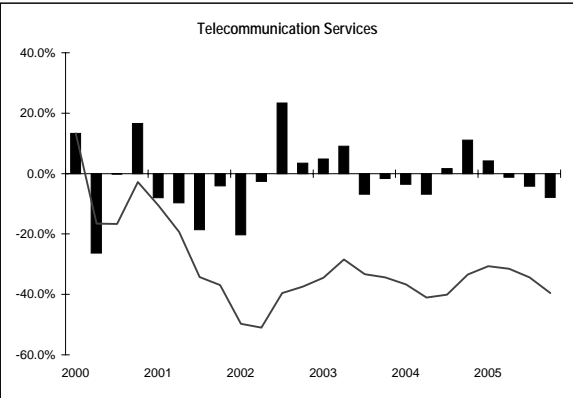
■ Qtrly Excess Return — Cumulative Excess Return



S&P/TSX GICS Sector Performance

Quarterly Excess Returns Relative to S&P/TSX Composite

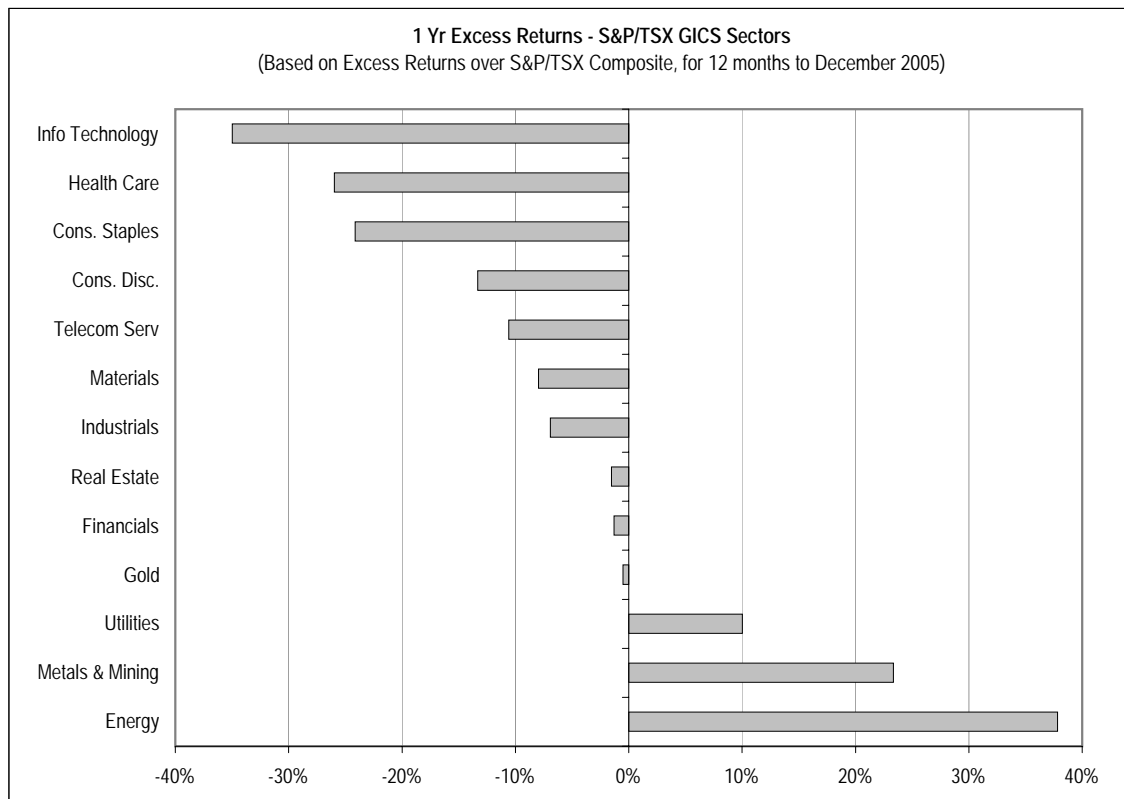
■ Qtrly Excess Return — Cumulative Excess Return



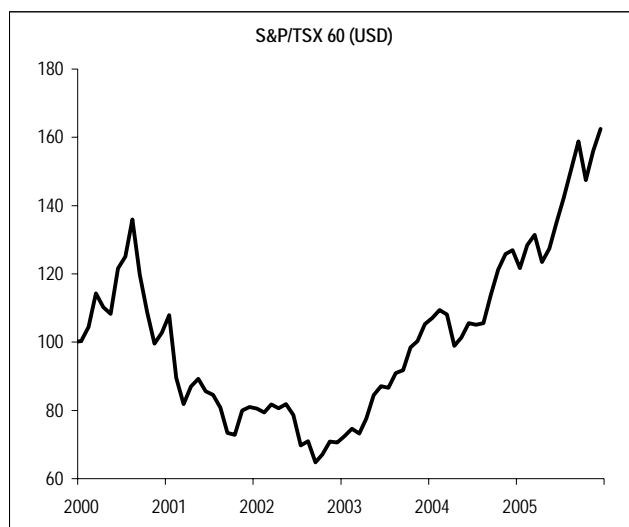
Correlation of Excess Returns - S&P/TSX GICS Sectors

	Cons Disc	Cons Staple	Energy	Financials	Health Care	Industrials	Info Technology	Materials	Telecom Svc	Utilities	Gold	Metals & Mining	Real Estate
Cons Disc	1.000	0.473	-0.160	0.498	0.188	0.539	-0.061	0.089	-0.082	0.276	-0.064	0.070	0.330
Cons Staple		1.000	0.465	0.539	0.060	-0.009	-0.577	0.403	-0.091	0.786	0.447	0.197	0.660
Energy			1.000	-0.005	0.073	-0.253	-0.576	0.399	-0.074	0.561	0.370	0.275	0.207
Financials				1.000	0.011	0.076	-0.434	0.051	0.042	0.512	0.128	-0.060	0.583
Health Care					1.000	0.289	0.282	-0.137	0.033	0.085	-0.241	-0.002	-0.027
Industrials						1.000	0.148	-0.048	-0.260	-0.083	-0.412	0.184	-0.072
Info Technology							1.000	-0.358	0.026	-0.646	-0.430	-0.130	-0.500
Materials								1.000	-0.298	0.359	0.738	0.762	0.338
Telecom Svc									1.000	0.095	-0.116	-0.302	-0.024
Utilities										1.000	0.444	0.090	0.568
Gold											1.000	0.294	0.367
Metals & Mining												1.000	0.147
Real Estate													1.000

The Correlation of Excess Returns matrix identifies the movement of under/out performance of S&P/TSX GICS Sector Indices relative to the S&P/TSX Composite. Negative correlations indicate that the under performance of one sector relative to the S&P/TSX Composite historically resulted in the out performance of the other. Highlighted cells indicate the largest negative correlations between sectors.



S&P/TSX 60 (USD)



Portfolio Characteristics

	S&P/TSX 60
No. of Companies	60
Adj Market Cap (\$ bill)	745.22
Company Size (Adj \$ bill):	
Average	12.42
Largest	50.48
Smallest	1.06
Median	8.58
% Wgt Largest Company *	6.77%
Top 10 Holdings (% MktCap Share)	45.85%

Price Index Performance Statistics

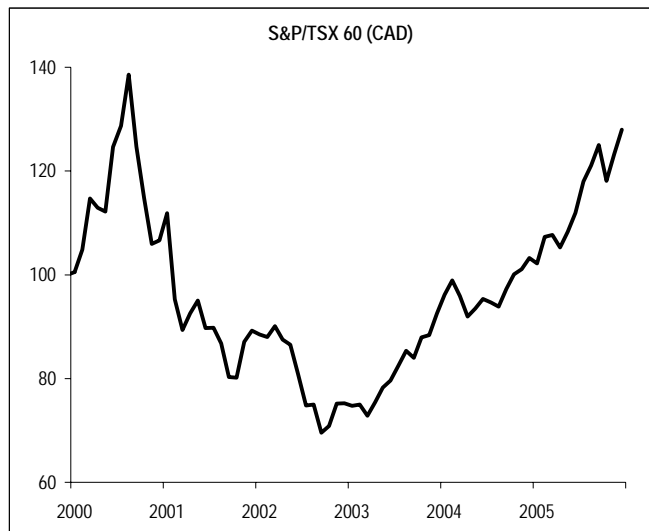
	S&P/TSX 60
Returns	
1 Month	4.15%
3 Months	2.32%
YTD	28.01%
Returns (% pa)	
1 Year	28.01%
3 Years	32.06%
5 Years	9.61%
7 Years	12.52%
10 Years	11.74%
Risk (% pa)	
3 Years Std Dev	14.24%
5 Years Std Dev	18.54%
Sharpe Ratio	
3 Years	0.552
5 Years	0.137

Sector Weights

	S&P/TSX 60
Consumer Discretionary	3.63%
Consumer Staples	2.34%
Energy	26.91%
Financials	35.75%
Health Care	0.84%
Industrials	4.87%
Information Technology	4.70%
Materials	13.96%
Telecommunication Services	6.43%
Utilities	0.58%

* Also available, the S&P/TSX 60 Capped index series which caps stocks to a maximum relative weight of 10%

S&P/TSX 60 (CAD)



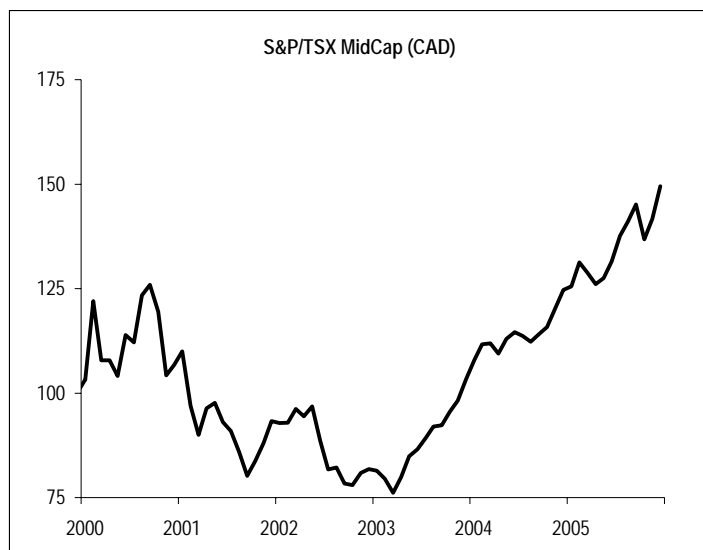
Price Index Performance Statistics		S&P/TSX 60
Returns		
1 Month	3.87%	
3 Months	2.37%	
YTD	23.99%	
Returns (% pa)		
1 Year	23.99%	
3 Years	19.37%	
5 Years	3.72%	
7 Years	7.77%	
10 Years	9.74%	
Risk (% pa)		
3 Years Std Dev	9.71%	
5 Years Std Dev	14.52%	
Sharpe Ratio		
3 Years	0.489	
5 Years	0.051	

Portfolio Characteristics		S&P/TSX 60
No. of Companies	60	
Adj Market Cap (C\$ bill)	866.17	
Company Size (Adj C\$ bill):		
Average	14.44	
Largest	58.67	
Smallest	1.24	
Median	9.97	
% Wgt Largest Company *	6.77%	
Top 10 Holdings (% MktCap Share)	45.85%	

Sector Weights		S&P/TSX 60
Consumer Discretionary	3.63%	
Consumer Staples	2.34%	
Energy	26.91%	
Financials	35.75%	
Health Care	0.84%	
Industrials	4.87%	
Information Technology	4.70%	
Materials	13.96%	
Telecommunication Services	6.43%	
Utilities	0.58%	

* Also available, the S&P/TSX 60 Capped index series, which caps stocks to a maximum relative weight of 10%

S&P/TSX MidCap (CAD)



Portfolio Characteristics

	S&P/TSX MidCap
No. of Companies	60
Adj Market Cap (C\$ bill)	154.49
Company Size (Adj C\$ bill):	
Average	2.57
Largest	9.88
Smallest	0.55
Median	2.12
% Wgt Largest Company	6.39%
Top 10 Holdings (% MktCap Share)	39.26%

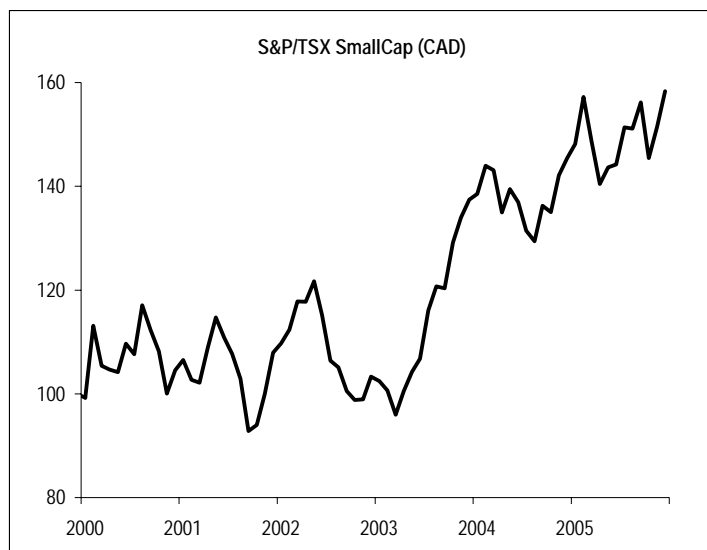
Price Index Performance Statistics

	S&P/TSX MidCap
Returns	
1 Month	5.51%
3 Months	3.03%
YTD	19.93%
Returns (% pa)	
1 Year	19.93%
3 Years	22.26%
5 Years	6.96%
7 Years	10.44%
10 Years	10.97%
Risk (% pa)	
3 Years Std Dev	9.90%
5 Years Std Dev	14.25%
Sharpe Ratio	
3 Years	0.549

Sector Weights

	S&P/TSX MidCap
Consumer Discretionary	8.58%
Consumer Staples	2.75%
Energy	24.38%
Financials	31.64%
Health Care	0.97%
Industrials	7.95%
Information Technology	3.46%
Materials	14.66%
Telecommunication Services	2.98%
Utilities	2.62%

S&P/TSX SmallCap (CAD)



Portfolio Characteristics

	S&P/TSX SmallCap
No. of Companies	158
Adj Market Capitalisation (C\$ bill)	154.62
Company Size (Adj C\$ bill):	
Average	0.98
Largest	3.85
Smallest	0.25
Median	0.80
% Wgt Largest Company	2.49%
Top 10 Holdings (% MktCap Share)	19.64%

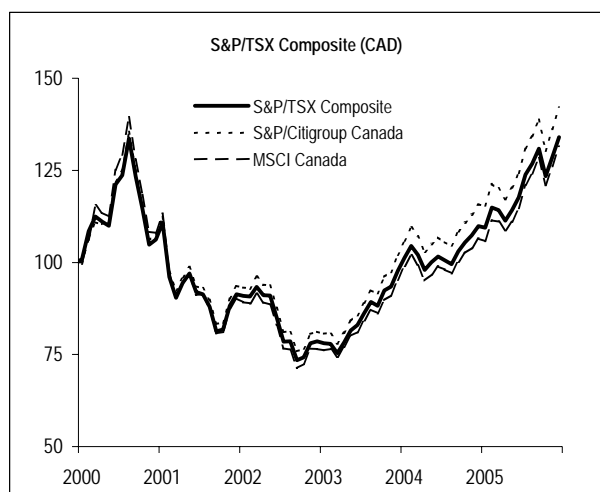
Price Index Performance Statistics

	S&P/TSX SmallCap
Returns	
1 Month	4.51%
3 Months	1.38%
YTD	8.87%
Returns (% pa)	
1 Year	8.87%
3 Years	15.30%
5 Years	8.65%
7 Years	8.38%
10 Years	4.86%
Risk (% pa)	
3 Years Std Dev	13.70%
5 Years Std Dev	14.76%
Sharpe Ratio	
3 Years	0.280

Sector Weights

	S&P/TSX SmallCap
Consumer Discretionary	11.34%
Consumer Staples	7.06%
Energy	33.01%
Financials	8.13%
Health Care	2.88%
Industrials	7.28%
Information Technology	2.44%
Materials	22.22%
Telecommunication Services	0.45%
Utilities	5.19%

S&P/TSX Composite (CAD)



Portfolio Characteristics

Portfolio Characteristics	S&P/TSX Composite
No. of Companies	278
Adj Market Capitalisation (C\$ bill)	1175.28
Company Size (Adj C\$ bill):	
Average	4.23
Largest	58.67
Smallest	0.25
Median	1.20
% Wgt Largest Company *	4.99%
Top 10 Holdings (% MktCap Share)	33.79%

Price Index Performance Statistics	S&P/TSX Composite	S&P/Citigroup Canada	MSCI Canada
Returns			
1 Month	4.14%	4.31%	4.23%
3 Months	2.36%	2.38%	2.41%
YTD	21.91%	22.82%	23.48%
Returns (% pa)			
1 Year	21.91%	22.82%	23.48%
3 Years	19.45%	20.50%	19.79%
5 Years	4.76%	5.72%	4.00%
7 Years	8.22%	8.65%	9.48%
10 Years	9.11%	9.33%	10.69%
Risk (% pa)			
3 Years Std Dev	9.71%	9.93%	9.58%
5 Years Std Dev	14.00%	14.01%	14.43%
Sharpe Ratio			
3 Years	0.490	0.505	0.506
5 Years	0.072	0.091	0.057

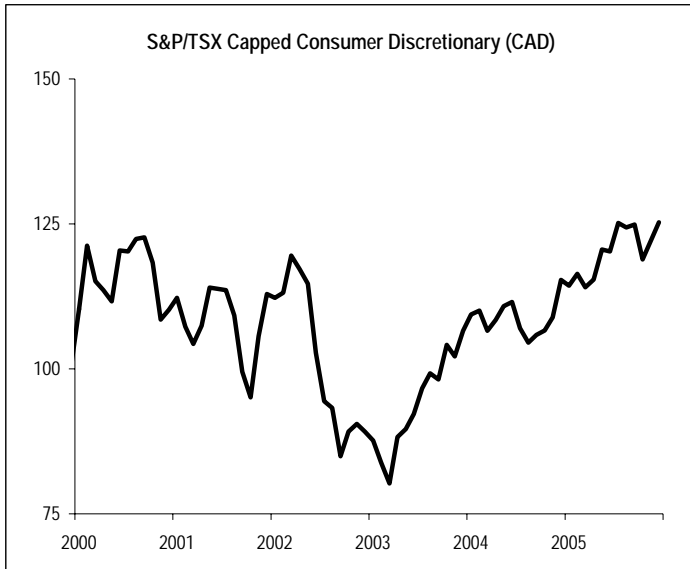
Sector Weights

Sector Weights	S&P/TSX Composite
Consumer Discretionary	5.32%
Consumer Staples	2.21%
Energy	27.38%
Financials	31.58%
Health Care	1.12%
Industrials	6.36%
Information Technology	4.24%
Materials	15.14%
Telecommunication Services	5.19%
Utilities	1.46%

* Also available, the S&P/TSX Composite Capped index series, which caps stocks to a maximum relative weight of 10%

5 Year Tracking Statistics	S&P/TSX Composite	S&P/Citigroup Canada	MSCI Canada
Correlation			
S&P/TSX Composite	1.0000	0.9988	0.9954
S&P/Citigroup Canada		1.0000	0.9939
MSCI Canada			1.0000
R-Squared			
S&P/TSX Composite	100%	100%	99%
S&P/Citigroup Canada		100%	99%
MSCI Canada			100%
Tracking Error (% pa)			
S&P/TSX Composite	1.00%	0.70%	1.43%
S&P/Citigroup Canada		1.00%	1.62%
MSCI Canada			1.00%

S&P/TSX Capped Consumer Discretionary (CAD)



Portfolio Characteristics

	S&P/TSX Capped Cons Disc
No. of Companies	29
Adj Market Cap (C\$ bill)	61.44
Company Size (Adj C\$ bill):	
Average	2.12
Largest	9.12
Smallest	0.31
Median	1.20
% Wgt Largest Company *	14.84%

Price Index Performance Statistics

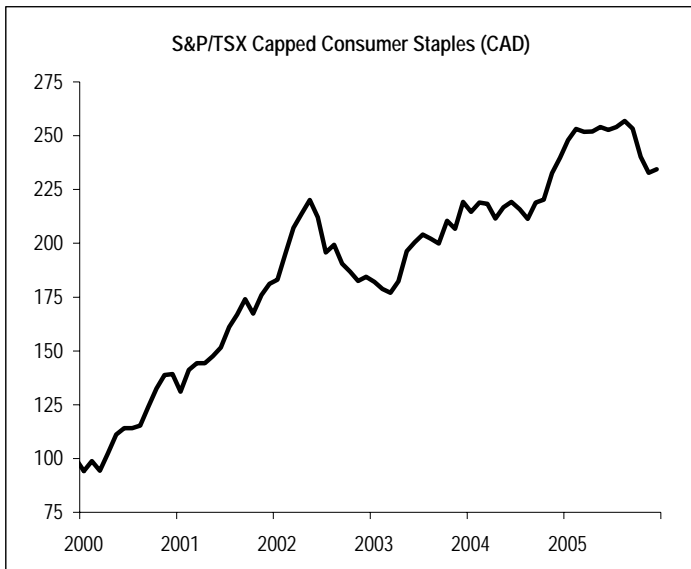
	S&P/TSX Capped Cons Disc
Returns	
1 Month	2.59%
3 Months	0.29%
YTD	8.59%
Returns (% pa)	
1 Year	8.59%
3 Years	12.00%
5 Years	2.59%
Risk (% pa)	
3 Years Std Dev	11.39%
5 Years Std Dev	14.94%
Sharpe Ratio	
3 Years	0.256
5 Years	0.030

Regulatory Requirements

	S&P/TSX Capped Cons Disc
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	29
% Wgt Largest Company (< 30%) *	14.84%
% Wgt Top 5 Holdings (< 60%)	51.65%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Consumer Staples (CAD)



Portfolio Characteristics

	S&P/TSX Capped Cons Staples
No. of Companies	16
Adj Market Cap (C\$ bill)	37.37
Company Size (Adj C\$ bill):	
Average	2.34
Largest	9.35
Smallest	0.28
Median	1.38
% Wgt Largest Company *	25.02%

Price Index Performance Statistics

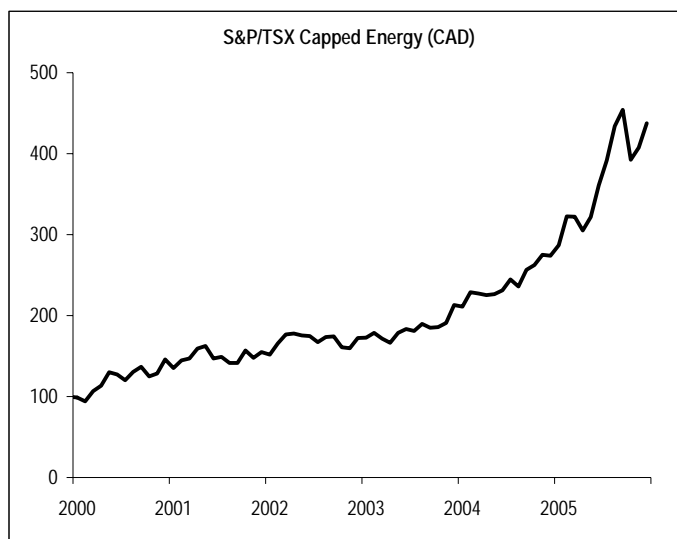
	S&P/TSX Capped Cons Staples
Returns	
1 Month	0.65%
3 Months	-7.47%
YTD	-2.24%
Returns (% pa)	
1 Year	-2.24%
3 Years	8.31%
5 Years	10.98%
Risk (% pa)	
3 Years Std Dev	9.74%
5 Years Std Dev	11.79%
Sharpe Ratio	
3 Years	0.193
5 Years	0.221

Regulatory Requirements

	S&P/TSX Capped Cons Staples
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	16
% Wgt Largest Company (< 30%) *	25.02%
% Wgt Top 5 Holdings (< 60%)	69.38%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Energy (CAD)



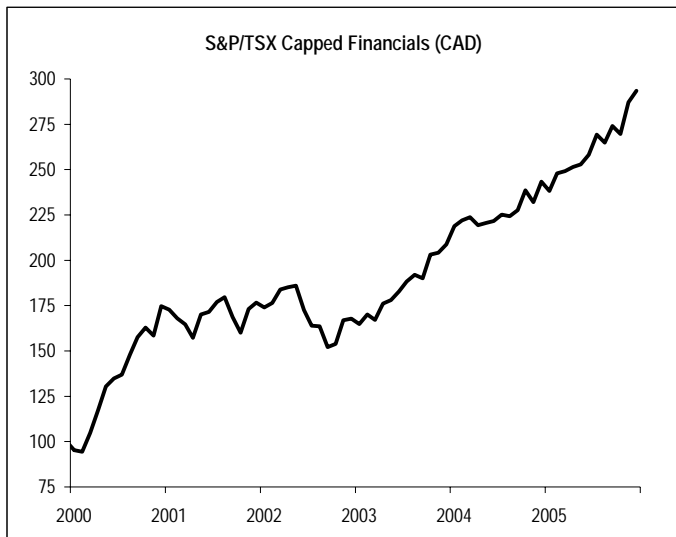
Portfolio Characteristics	S&P/TSX Capped Energy
No. of Companies	66
Adj Market Cap (C\$ bill)	273.78
Company Size (Adj C\$ bill):	
Average	4.15
Largest	45.11
Smallest	0.31
Median	1.03
% Wgt Largest Company *	16.48%

Price Index Performance Statistics	S&P/TSX Capped Energy
Returns	
1 Month	7.38%
3 Months	-3.67%
YTD	59.73%
Returns (% pa)	
1 Year	59.73%
3 Years	36.46%
5 Years	24.55%
Risk (% pa)	
3 Years Std Dev	19.07%
5 Years Std Dev	19.43%
Sharpe Ratio	
3 Years	0.475
5 Years	0.325

Regulatory Requirements	S&P/TSX Capped Energy
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	66
% Wgt Largest Company (< 30%) *	16.48%
% Wgt Top 5 Holdings (< 60%)	57.07%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Financials (CAD)



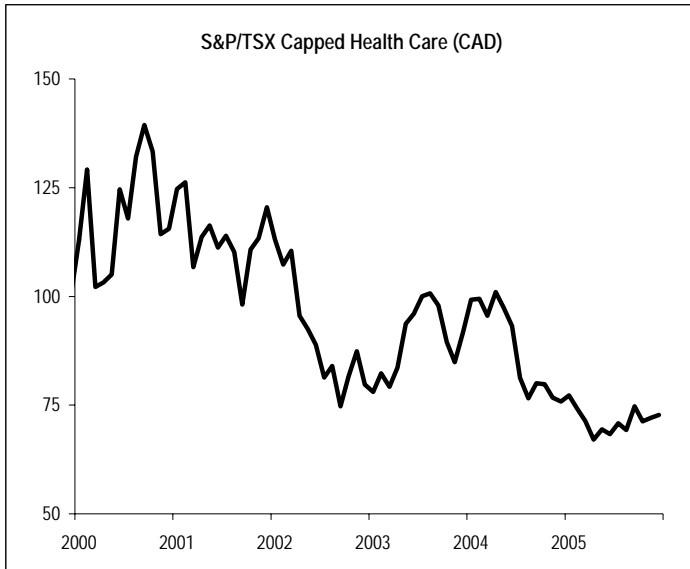
Portfolio Characteristics	S&P/TSX Capped Financials
No. of Companies	24
Adj Market Cap (C\$ bill)	358.87
Company Size (Adj C\$ bill):	
Average	14.95
Largest	58.67
Smallest	0.44
Median	5.92
% Wgt Largest Company *	16.35%

Price Index Performance Statistics	S&P/TSX Capped Financials
Returns	
1 Month	2.23%
3 Months	7.07%
YTD	20.61%
Returns (% pa)	
1 Year	20.61%
3 Years	20.47%
5 Years	10.93%
Risk (% pa)	
3 Years Std Dev	8.85%
5 Years Std Dev	12.25%
Sharpe Ratio	
3 Years	0.563
5 Years	0.212

Regulatory Requirements	S&P/TSX Capped Financials
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	24
% Wgt Largest Company (< 30%) *	16.35%
% Wgt Top 5 Holdings (< 60%)	65.34%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Health Care (CAD)



Portfolio Characteristics

	S&P/TSX Capped Health Care
No. of Companies	10
Adj Market Cap (C\$ bill)	11.78
Company Size (Adj C\$ bill):	
Average	1.18
Largest	2.97
Smallest	0.46
Median	0.75
% Wgt Largest Company *	25.18%

Price Index Performance Statistics

	S&P/TSX Capped Health Care
Returns	
1 Month	0.92%
3 Months	-2.70%
YTD	-4.05%
Returns (% pa)	
1 Year	-4.05%
3 Years	-3.02%
5 Years	-8.84%
Risk (% pa)	
3 Years Std Dev	18.45%
5 Years Std Dev	22.04%
Sharpe Ratio	
3 Years	-0.052
5 Years	-0.117

Regulatory Requirements

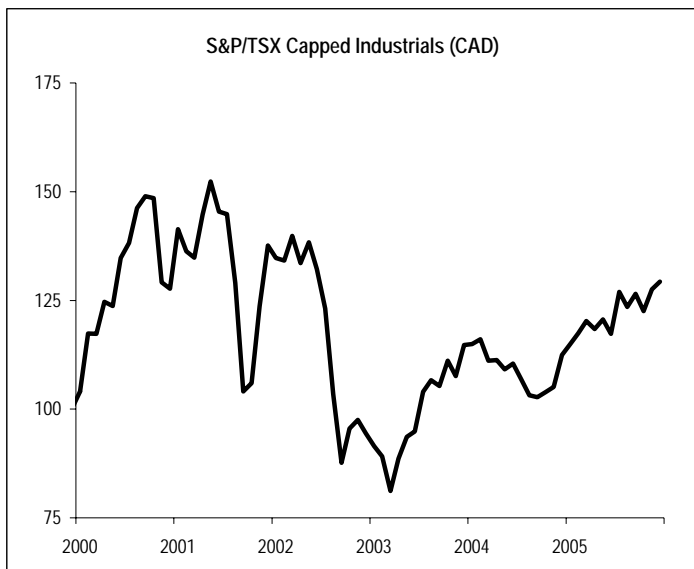
U.S. Commodity Modernization Act 2000

Requirements:

	S&P/TSX Capped Health Care
No. of Companies (> 9)	10
% Wgt Largest Company (< 30%) *	25.18%
% Wgt Top 5 Holdings (< 60%)	76.60%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Industrials (CAD)



Portfolio Characteristics

	S&P/TSX Capped Industrials
No. of Companies	23
Adj Market Cap (C\$ bill)	52.35
Company Size (Adj C\$ bill):	
Average	2.28
Largest	13.10
Smallest	0.42
Median	1.11
% Wgt Largest Company *	25.02%

Price Index Performance Statistics

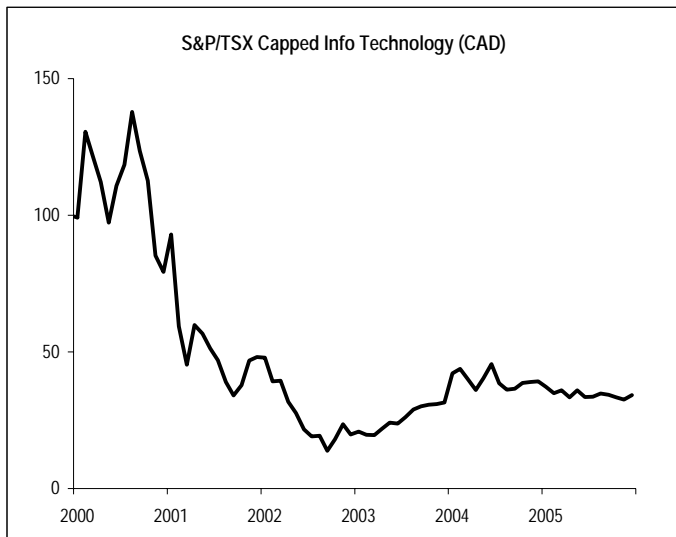
	S&P/TSX Capped Industrials
Returns	
1 Month	1.35%
3 Months	2.17%
YTD	14.98%
Returns (% pa)	
1 Year	14.98%
3 Years	11.04%
5 Years	0.25%
Risk (% pa)	
3 Years Std Dev	14.38%
5 Years Std Dev	22.41%
Sharpe Ratio	
3 Years	0.193
5 Years	0.008

Regulatory Requirements

	S&P/TSX Capped Industrials
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	23
% Wgt Largest Company (< 30%) *	25.02%
% Wgt Top 5 Holdings (< 60%)	62.16%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Information Technology (CAD)



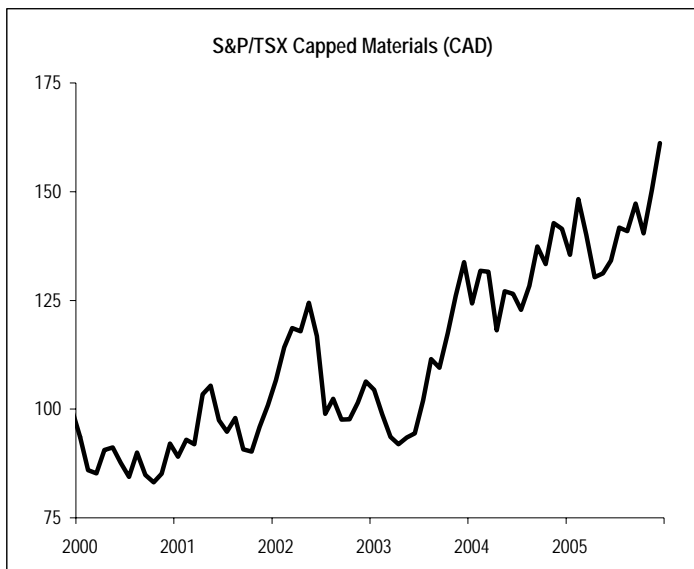
Portfolio Characteristics	S&P/TSX Capped Info Tech
No. of Companies	13
Adj Market Cap (C\$ bill)	40.07
Company Size (Adj C\$ bill):	
Average	3.08
Largest	9.96
Smallest	0.38
Median	2.05
% Wgt Largest Company *	24.87%

Price Index Performance Statistics	S&P/TSX Capped Info Tech
Returns	
1 Month	4.79%
3 Months	-0.62%
YTD	-13.06%
Returns (% pa)	
1 Year	-13.06%
3 Years	20.03%
5 Years	-15.50%
Risk (% pa)	
3 Years Std Dev	30.26%
5 Years Std Dev	48.80%
Sharpe Ratio	
3 Years	0.196
5 Years	-0.041

Regulatory Requirements	S&P/TSX Capped Info Tech
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	13
% Wgt Largest Company (< 30%) *	24.87%
% Wgt Top 5 Holdings (< 60%)	77.41%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Materials (CAD)



Portfolio Characteristics

	S&P/TSX Capped Materials
No. of Companies	57
Adj Market Cap (C\$ bill)	177.96
Company Size (Adj C\$ bill):	
Average	3.12
Largest	17.70
Smallest	0.39
Median	1.47
% Wgt Largest Company *	9.95%

Price Index Performance Statistics

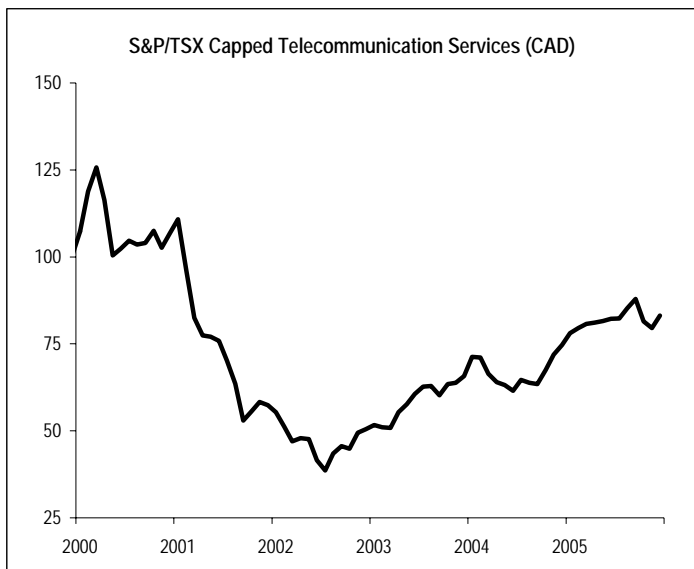
	S&P/TSX Capped Materials
Returns	
1 Month	7.18%
3 Months	9.45%
YTD	13.95%
Returns (% pa)	
1 Year	13.95%
3 Years	14.86%
5 Years	11.86%
Risk (% pa)	
3 Years Std Dev	19.07%
5 Years Std Dev	19.72%
Sharpe Ratio	
3 Years	0.209
5 Years	0.162

Regulatory Requirements

	S&P/TSX Capped Materials
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	57
% Wgt Largest Company (< 30%) *	9.95%
% Wgt Top 5 Holdings (< 60%)	40.41%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Telecommunication Services (CAD)



Portfolio Characteristics

	S&P/TSX Capped Telecom Svc
No. of Companies	7
Adj Market Cap (C\$ bill)	21.61
Company Size (Adj C\$ bill):	
Average	3.09
Largest	5.58
Smallest	0.29
Median	2.74
% Wgt Largest Company *	25.83%

Price Index Performance Statistics

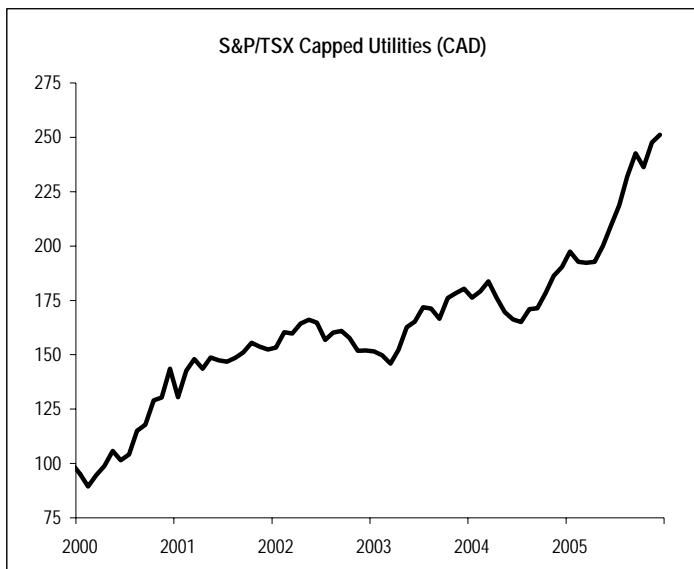
	S&P/TSX Capped Telecom Svc
Returns	
1 Month	4.51%
3 Months	-5.47%
YTD	11.32%
Returns (% pa)	
1 Year	11.32%
3 Years	18.13%
5 Years	-4.89%
Risk (% pa)	
3 Years Std Dev	13.29%
5 Years Std Dev	20.90%
Sharpe Ratio	
3 Years	0.341
5 Years	-0.068

Regulatory Requirements

	S&P/TSX Capped Telecom Svc
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	7
% Wgt Largest Company (< 30%) *	25.83%
% Wgt Top 5 Holdings (< 60%)	96.81%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Utilities (CAD)



Portfolio Characteristics

	S&P/TSX Capped Utilities
No. of Companies	11
Adj Market Cap (C\$ bill)	16.03
Company Size (Adj C\$ bill):	
Average	1.46
Largest	3.95
Smallest	0.25
Median	0.91
% Wgt Largest Company *	24.63%

Price Index Performance Statistics

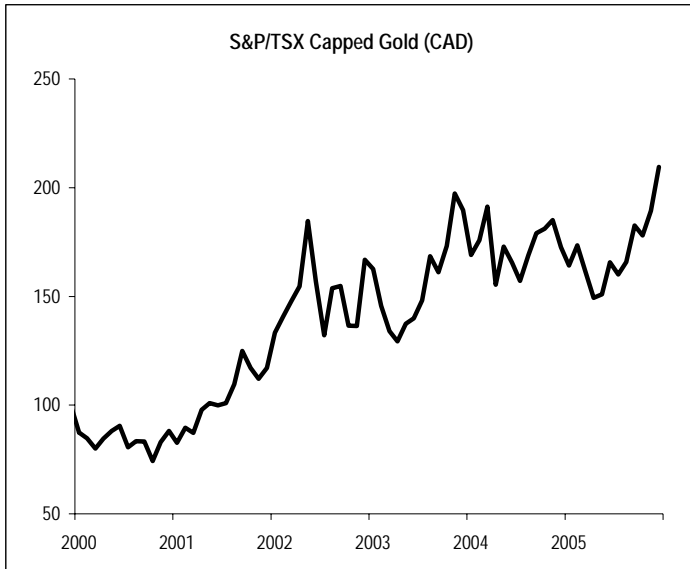
	S&P/TSX Capped Utilities
Returns	
1 Month	1.39%
3 Months	3.49%
YTD	31.93%
Returns (% pa)	
1 Year	31.93%
3 Years	18.23%
5 Years	11.83%
Risk (% pa)	
3 Years Std Dev	10.60%
5 Years Std Dev	11.44%
Sharpe Ratio	
3 Years	0.425
5 Years	0.247

Regulatory Requirements

	S&P/TSX Capped Utilities
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	11
% Wgt Largest Company (< 30%) *	24.63%
% Wgt Top 5 Holdings (< 60%)	82.33%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Gold (CAD)



Portfolio Characteristics

	S&P/TSX Capped Gold
No. of Companies	17
Adj Market Cap (C\$ bill)	57.02
Company Size (Adj C\$ bill):	
Average	3.35
Largest	13.67
Smallest	0.44
Median	1.52
% Wgt Largest Company *	23.97%

Price Index Performance Statistics

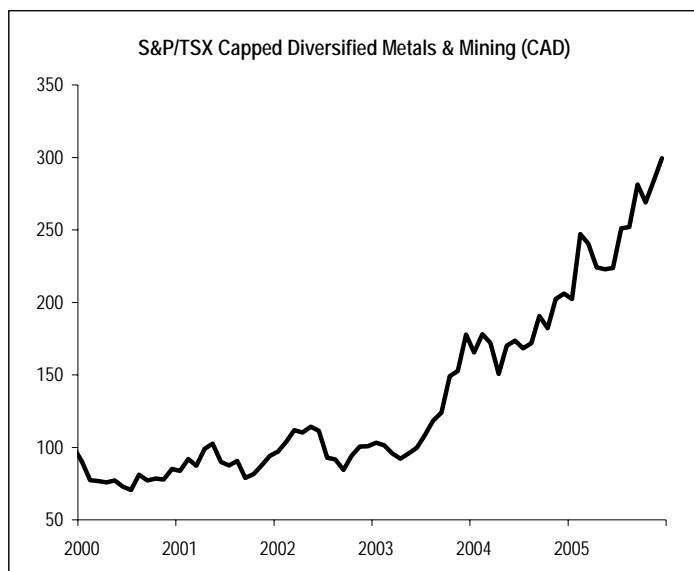
	S&P/TSX Capped Gold
Returns	
1 Month	10.67%
3 Months	14.75%
YTD	21.41%
Returns (% pa)	
1 Year	21.41%
3 Years	7.87%
5 Years	18.92%
Risk (% pa)	
3 Years Std Dev	27.04%
5 Years Std Dev	30.64%
Sharpe Ratio	
3 Years	0.099
5 Years	0.188

Regulatory Requirements

	S&P/TSX Capped Gold
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	17
% Wgt Largest Company (< 30%) *	23.97%
% Wgt Top 5 Holdings (< 60%)	73.65%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Diversified Metals & Mining (CAD)



Portfolio Characteristics

	S&P/TSX Capped Metals & Mining
No. of Companies	13
Adj Market Cap (C\$ bill)	48.23
Company Size (Adj C\$ bill):	
Average	3.71
Largest	12.43
Smallest	0.56
Median	1.57
% Wgt Largest Company *	25.78%

Price Index Performance Statistics

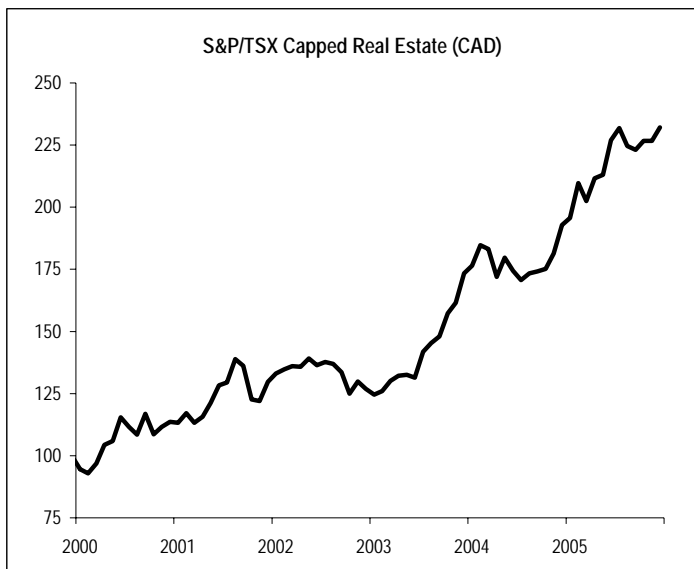
	S&P/TSX Capped Metals & Mining
Returns	
1 Month	5.32%
3 Months	6.40%
YTD	45.25%
Returns (% pa)	
1 Year	45.25%
3 Years	43.72%
5 Years	28.60%
Risk (% pa)	
3 Years Std Dev	27.38%
5 Years Std Dev	27.33%
Sharpe Ratio	
3 Years	0.405
5 Years	0.284

Regulatory Requirements

	S&P/TSX Capped Metals & Mining
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	13
% Wgt Largest Company (< 30%) *	25.78%
% Wgt Top 5 Holdings (< 60%)	80.74%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%

S&P/TSX Capped Real Estate (CAD)



Portfolio Characteristics

	S&P/TSX Capped Real Estate
No. of Companies	13
Adj Market Cap (C\$ bill)	11.11
Company Size (Adj C\$ bill):	
Average	0.85
Largest	2.78
Smallest	0.30
Median	0.52
% Wgt Largest Company *	25.05%

Price Index Performance Statistics

	S&P/TSX Capped Real Estate
Returns	
1 Month	2.36%
3 Months	4.04%
YTD	20.37%
Returns (% pa)	
1 Year	20.37%
3 Years	22.28%
5 Years	15.35%
Risk (% pa)	
3 Years Std Dev	11.52%
5 Years Std Dev	12.53%
Sharpe Ratio	
3 Years	0.476
5 Years	0.300

Regulatory Requirements

	S&P/TSX Capped Real Estate
U.S. Commodity Modernization Act 2000 Requirements:	
No. of Companies (> 9)	13
% Wgt Largest Company (< 30%) *	25.05%
% Wgt Top 5 Holdings (< 60%)	68.74%

* S&P/TSX GICS Sector Indices are CAPPED to a maximum relative weight of 25%