

## **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
<b>Index Value</b>	482.19	597.34	585.91	8668.29	263.68	1072.29
<b>Returns</b>						
1 Month	3.59%	1.69%	5.31%	3.48%	3.76%	3.19%
3 Months	1.99%	-0.38%	-0.51%	1.44%	1.62%	1.28%
YTD	5.12%	10.43%	-0.85%	5.44%	6.33%	5.15%
1 Year	15.75%	23.68%	13.23%	16.81%	18.44%	16.25%
3 Years (% pa)	6.59%	12.50%	13.64%	8.22%	9.20%	7.47%
5 Years (% pa)	3.37%	8.22%	7.58%	4.49%	4.78%	4.64%
7 Years (% pa)	3.26%	5.38%	0.43%	3.02%	3.25%	4.87%
10 Years (% pa)	-	-	-	7.13%	7.34%	8.90%
1993	-	-	-	28.98%	28.67%	20.03%
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%
<b>Risk (% pa)</b>						
3 Years Std Dev	12.50%	12.36%	14.03%	12.10%	12.17%	12.12%
5 Years Std Dev	17.76%	20.56%	16.55%	16.84%	16.39%	17.92%
<b>Sharpe Ratio</b>						
3 Years	0.134	0.263	0.257	0.174	0.195	0.157
5 Years	0.033	0.100	0.101	0.051	0.056	0.053
<b>5 Yr Correlation with S&amp;P Index</b>					0.9950	0.9843

## 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	86.26	176.76	187.47	144.43	57.37	68.99	29.58	161.87	60.96	145.47	215.14	247.05	149.05
<b>Returns</b>													
1 Month	1.27%	3.58%	8.64%	1.53%	4.50%	-0.43%	0.89%	7.05%	-0.59%	0.28%	6.02%	10.94%	0.46%
3 Months	-5.10%	-0.14%	10.82%	2.72%	-14.19%	-6.97%	-19.71%	8.56%	3.06%	3.14%	8.14%	9.78%	-0.16%
YTD	-0.70%	-0.13%	20.44%	9.01%	-12.86%	-10.44%	16.11%	2.65%	-3.61%	-4.94%	-5.58%	7.21%	0.41%
1 Year	7.80%	9.53%	38.50%	19.82%	-18.31%	-2.39%	21.51%	25.46%	5.25%	2.90%	11.16%	53.77%	17.59%
3 Years (% pa)	2.07%	7.95%	21.87%	10.49%	-6.58%	-0.42%	2.33%	14.81%	6.18%	4.29%	12.75%	34.13%	8.55%
5 Years (% pa)	1.38%	17.06%	19.29%	19.83%	-1.77%	0.69%	-9.17%	5.75%	-1.12%	6.90%	5.86%	14.53%	10.08%
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%
<b>Risk (% pa)</b>													
3 Years Std Dev	16.59%	12.22%	16.63%	12.37%	24.08%	23.10%	50.82%	20.05%	19.02%	9.80%	35.12%	26.45%	13.10%
5 Years Std Dev	16.79%	13.57%	19.98%	15.46%	28.61%	23.86%	56.30%	19.92%	25.04%	15.12%	32.32%	27.74%	14.58%
<b>Sharpe Ratio</b>													
3 Years	0.036	0.167	0.346	0.220	-0.063	0.011	0.076	0.210	0.098	0.099	0.137	0.347	0.170
5 Years	-0.001	0.298	0.244	0.312	-0.005	0.009	0.016	0.068	-0.010	0.095	0.071	0.151	0.155

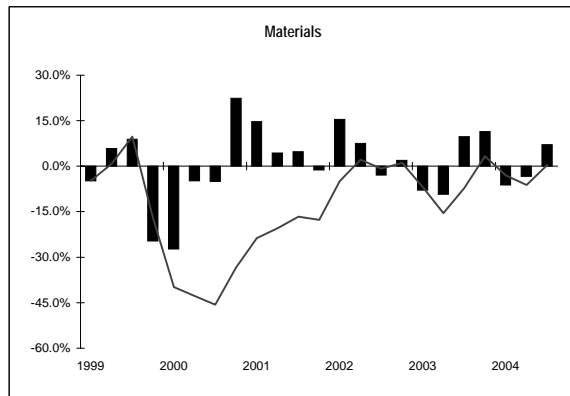
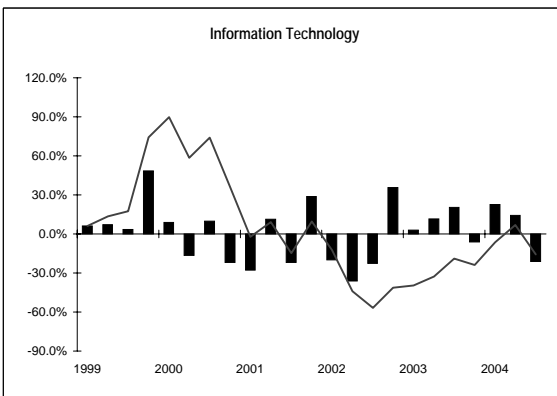
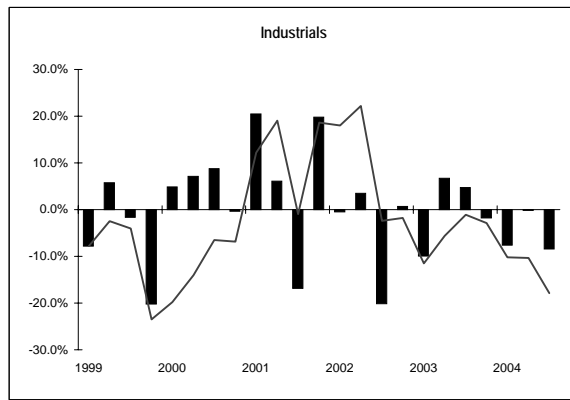
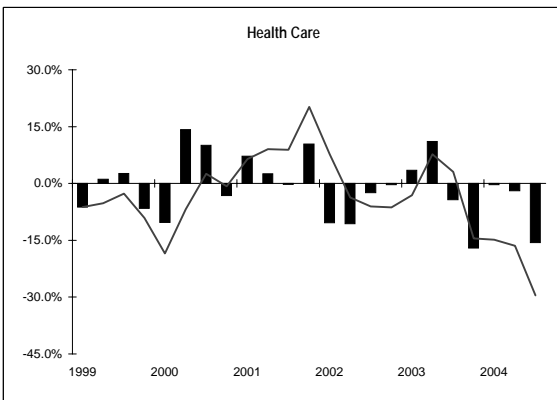
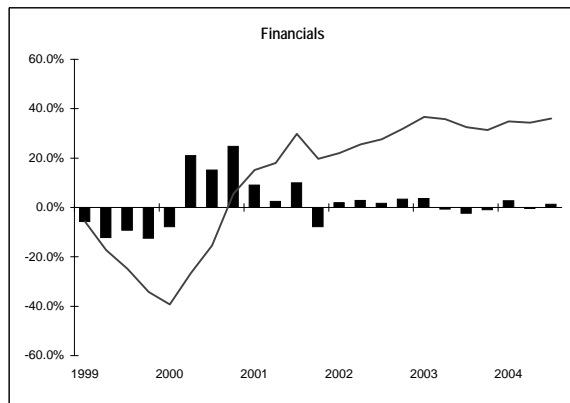
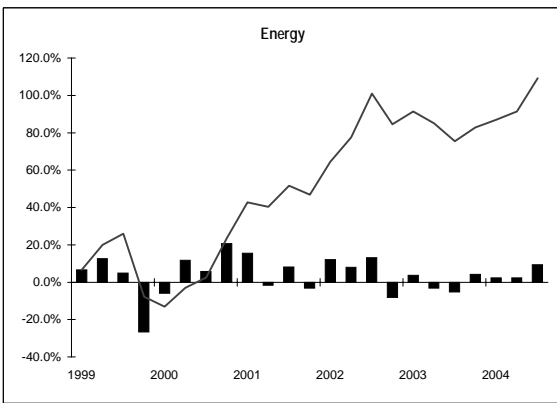
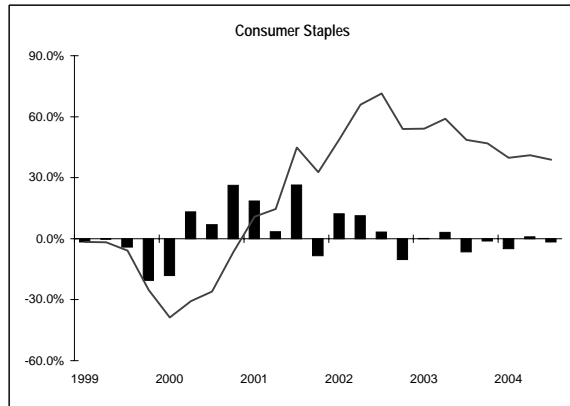
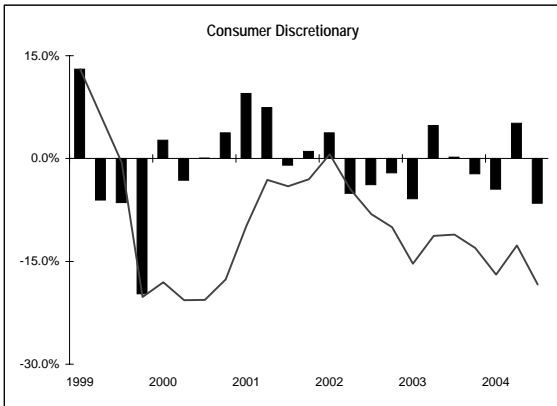
S&P/TSX Canadian Sector Indices provide a liquid and tradable benchmark for related derivative products of the S&P/TSX Canadian GICS sectors. S&P/TSX Canadian Sector Index constituents are selected from a stock pool of S&P/TSX Composite stocks and included using Standard & Poor's guidelines for evaluating 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

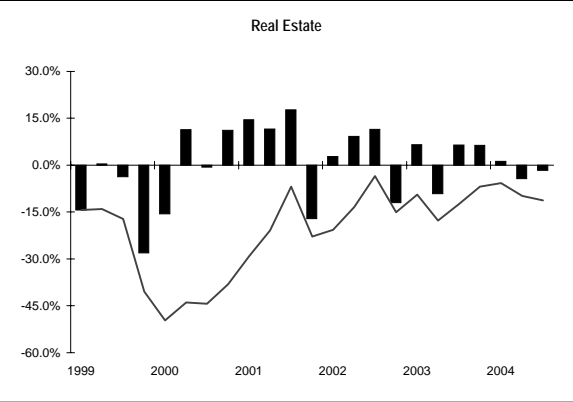
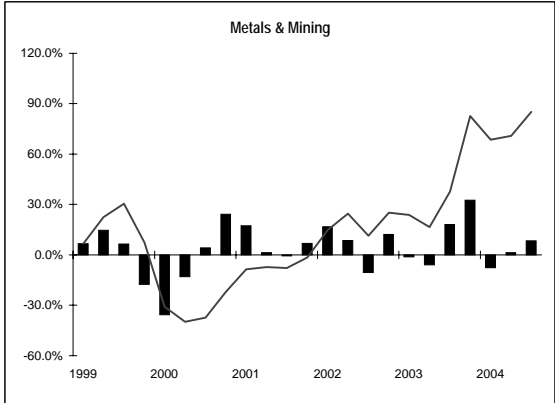
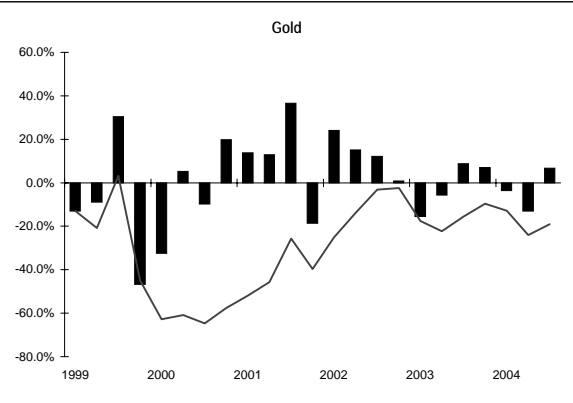
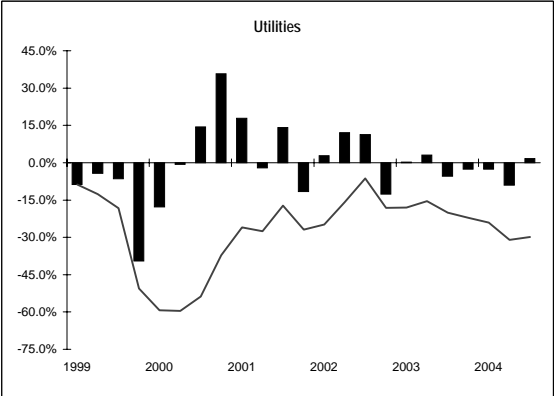
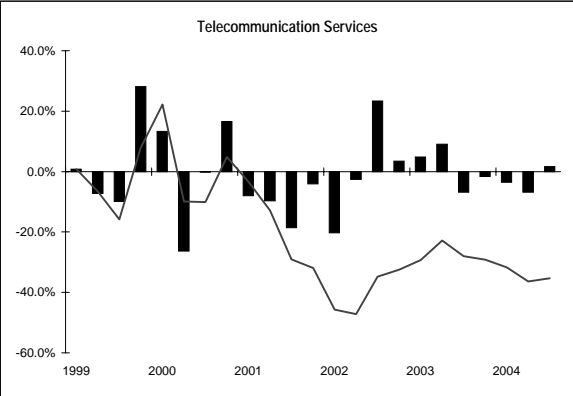
■ Qtrly Excess Return    — Cumulative Excess Return



# S&P/TSX GICS Sector Performance

## Quarterly Excess Returns Relative to S&P/TSX Composite

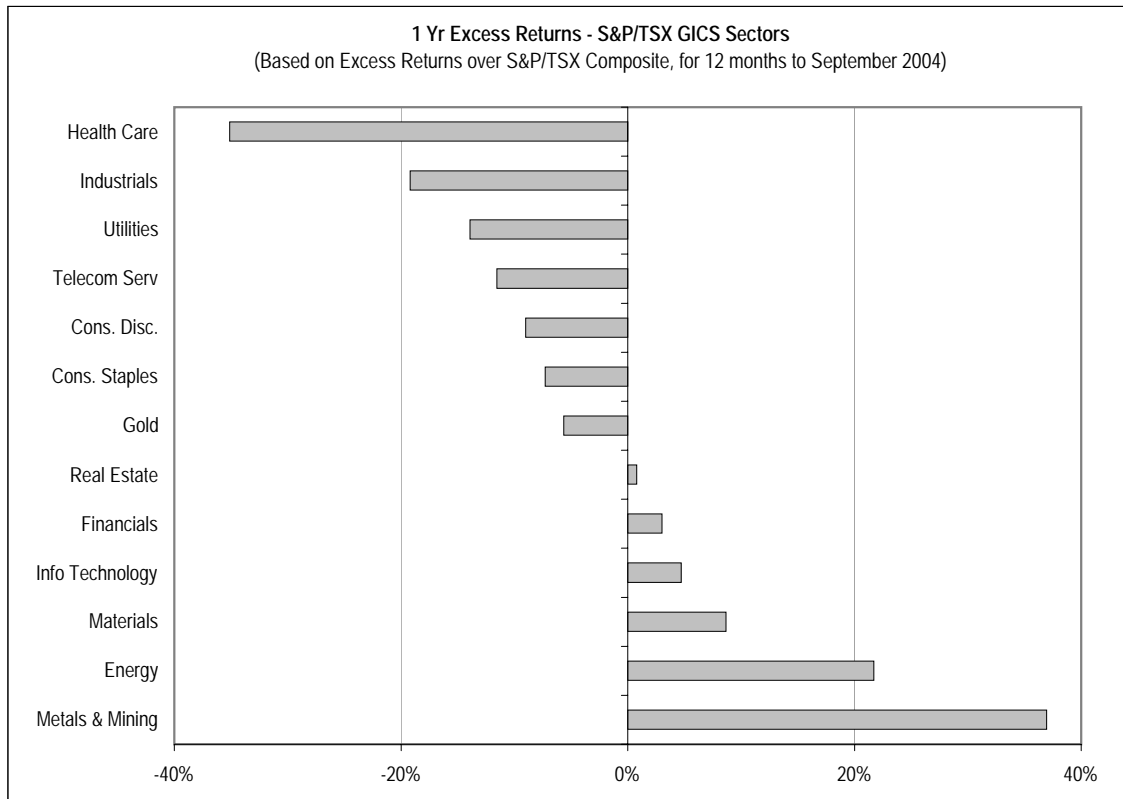
■ Qtrly Excess Return    — Cumulative Excess Return



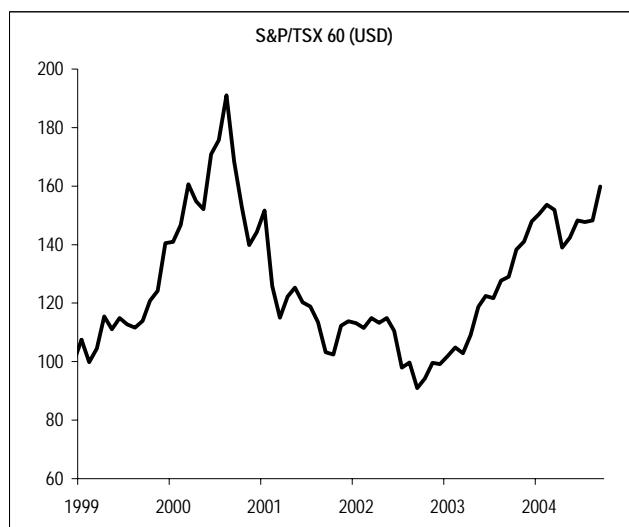
# Correlation of Excess Returns - S&P/TSX GICS Sectors

	Cons Disc	Cons Staple	Energy	Financials	Health Care	Industrials	Info Technology	Materials	Telecom Svc	Utilities	Gold	Metals & Mining	Real Estate
Cons Disc	1.000	0.484	0.085	0.343	0.357	0.585	-0.168	0.181	0.020	0.344	0.142	0.098	0.358
Cons Staple		1.000	0.595	0.667	0.125	0.182	-0.590	0.591	-0.099	0.802	0.596	0.385	0.728
Energy			1.000	0.524	0.001	-0.042	-0.650	0.603	-0.143	0.726	0.527	0.448	0.521
Financials				1.000	-0.075	0.211	-0.523	0.397	0.027	0.736	0.319	0.258	0.620
Health Care					1.000	0.364	0.283	-0.124	-0.002	-0.026	-0.155	-0.057	-0.012
Industrials						1.000	0.074	0.044	-0.201	0.114	-0.179	0.108	0.062
Info Technology							1.000	-0.453	0.061	-0.690	-0.508	-0.223	-0.582
Materials								1.000	-0.217	0.631	0.783	0.823	0.548
Telecom Svc									1.000	-0.005	-0.194	-0.229	-0.088
Utilities										1.000	0.561	0.445	0.648
Gold											1.000	0.439	0.581
Metals & Mining												1.000	0.335
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)	514.72
Company Size (Adj \$ bill):	
Average	9.62
Largest	35.65
Smallest	1.08
Median	5.28
% Wgt Largest Company *	6.93%
Top 10 Holdings (% MktCap Share)	46.22%

### Price Index Performance Statistics

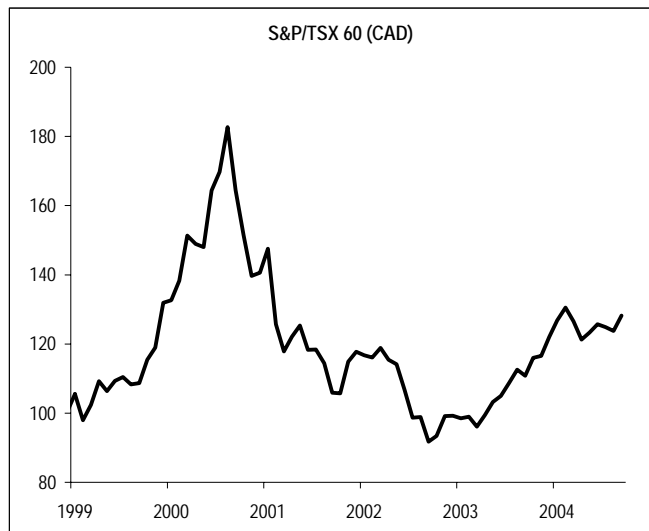
	S&P/TSX 60
<b>Returns</b>	
1 Month	7.83%
3 Months	7.85%
YTD	8.08%
<b>Returns (% pa)</b>	
1 Year	23.98%
3 Years	15.72%
5 Years	7.02%
7 Years	4.94%
<b>Risk (% pa)</b>	
3 Years Std Dev	15.86%
5 Years Std Dev	21.15%
<b>Sharpe Ratio</b>	
3 Years	0.266
5 Years	0.085

### Sector Weights

	S&P/TSX 60
Consumer Discretionary	5.28%
Consumer Staples	2.67%
Energy	20.54%
Financials	37.15%
Health Care	0.96%
Industrials	4.97%
Information Technology	7.41%
Materials	15.41%
Telecommunication Services	5.12%
Utilities	0.49%

\* 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)



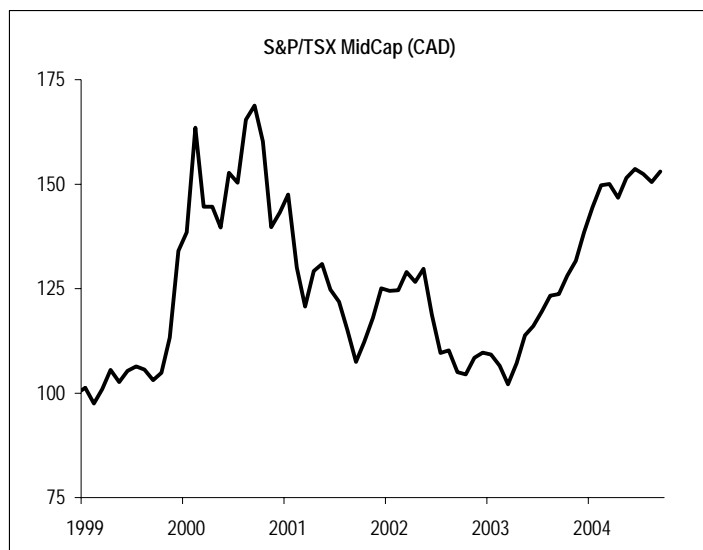
Price Index Performance Statistics		S&P/TSX 60
<b>Returns</b>		
1 Month	3.59%	
3 Months	1.99%	
YTD	5.12%	
<b>Returns (% pa)</b>		
1 Year	15.75%	
3 Years	6.59%	
5 Years	3.37%	
7 Years	3.26%	
<b>Risk (% pa)</b>		
3 Years Std Dev	12.50%	
5 Years Std Dev	17.76%	
<b>Sharpe Ratio</b>		
3 Years	0.134	
5 Years	0.033	

Portfolio Characteristics		S&P/TSX 60
No. of Companies	60	
Adj Market Cap (C\$ bill)	649.01	
<b>Company Size (Adj C\$ bill):</b>		
Average	10.82	
Largest	44.95	
Smallest	1.36	
Median	6.66	
% Wgt Largest Company *	6.93%	
Top 10 Holdings (% MktCap Share)	46.22%	

Sector Weights		S&P/TSX 60
Consumer Discretionary	5.28%	
Consumer Staples	2.67%	
Energy	20.54%	
Financials	37.15%	
Health Care	0.96%	
Industrials	4.97%	
Information Technology	7.41%	
Materials	15.41%	
Telecommunication Services	5.12%	
Utilities	0.49%	

\* 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)	127.14
Company Size (Adj C\$ bill):	
Average	2.12
Largest	8.94
Smallest	0.37
Median	1.67
% Wgt Largest Company	7.03%
Top 10 Holdings (% MktCap Share)	39.36%

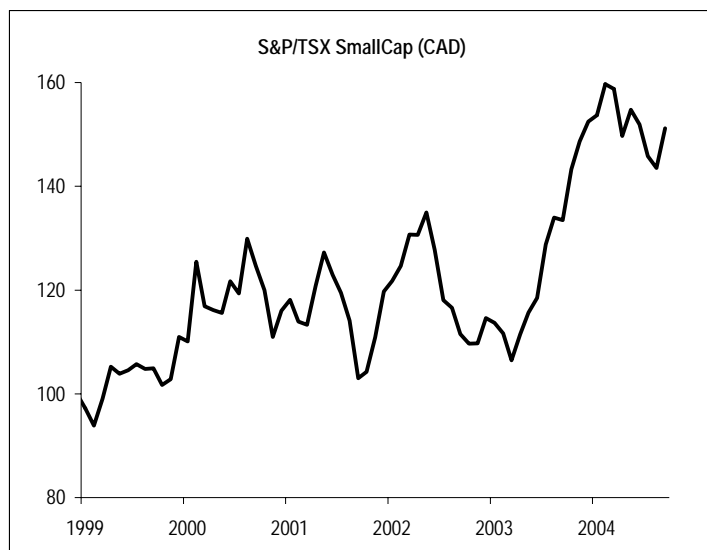
### Price Index Performance Statistics

	S&P/TSX MidCap
<b>Returns</b>	
1 Month	1.69%
3 Months	-0.38%
YTD	10.43%
<b>Returns (% pa)</b>	
1 Year	23.68%
3 Years	12.50%
5 Years	8.22%
7 Years	5.38%
<b>Risk (% pa)</b>	
3 Years Std Dev	12.36%
5 Years Std Dev	20.56%
<b>Sharpe Ratio</b>	
3 Years	0.263
5 Years	0.100

### Sector Weights

	S&P/TSX MidCap
Consumer Discretionary	8.31%
Consumer Staples	6.72%
Energy	10.69%
Financials	28.06%
Health Care	2.58%
Industrials	8.38%
Information Technology	12.44%
Materials	14.69%
Telecommunication Services	3.62%
Utilities	4.51%

## S&P/TSX SmallCap (CAD)



### Portfolio Characteristics

	S&P/TSX SmallCap
No. of Companies	104
Adj Market Capitalisation (C\$ bill)	85.33
Company Size (Adj C\$ bill):	
Average	0.82
Largest	2.56
Smallest	0.18
Median	0.62
% Wgt Largest Company	3.00%
Top 10 Holdings (% MktCap Share)	24.88%

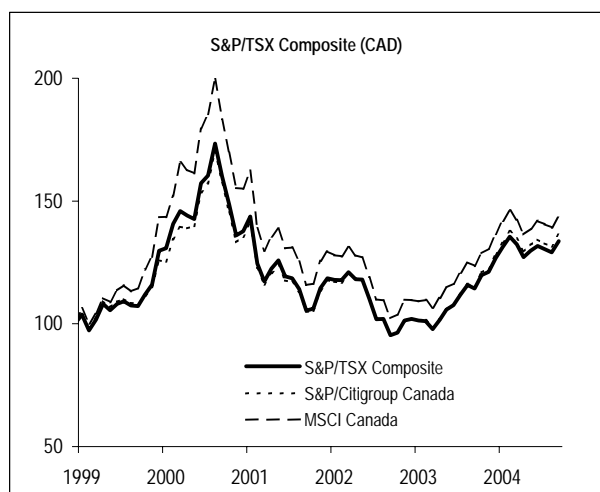
### Price Index Performance Statistics

	S&P/TSX SmallCap
<b>Returns</b>	
1 Month	5.31%
3 Months	-0.51%
YTD	-0.85%
<b>Returns (% pa)</b>	
1 Year	13.23%
3 Years	13.64%
5 Years	7.58%
7 Years	0.43%
<b>Risk (% pa)</b>	
3 Years Std Dev	14.03%
5 Years Std Dev	16.55%
<b>Sharpe Ratio</b>	
3 Years	0.257
5 Years	0.101

### Sector Weights

	S&P/TSX SmallCap
Consumer Discretionary	12.02%
Consumer Staples	9.91%
Energy	9.57%
Financials	7.93%
Health Care	9.60%
Industrials	8.36%
Information Technology	4.60%
Materials	30.73%
Telecommunication Services	3.63%
Utilities	3.64%

## S&P/TSX Composite (CAD)



### Portfolio Characteristics

Portfolio Characteristics	S&P/TSX Composite
No. of Companies	224
Adj Market Capitalisation (C\$ bill)	861.48
Company Size (Adj C\$ bill):	
Average	3.85
Largest	44.95
Smallest	0.18
Median	1.41
% Wgt Largest Company *	5.22%
Top 10 Holdings (% MktCap Share)	34.82%

Price Index Performance Statistics	S&P/TSX Composite	S&P/Citigroup Canada	MSCI Canada
<b>Returns</b>			
1 Month	3.48%	3.76%	3.19%
3 Months	1.44%	1.62%	1.28%
YTD	5.44%	6.33%	5.15%
<b>Returns (% pa)</b>			
1 Year	16.81%	18.44%	16.25%
3 Years	8.22%	9.20%	7.47%
5 Years	4.49%	4.78%	4.64%
7 Years	3.02%	3.25%	4.87%
10 Years	7.13%	7.34%	8.90%
<b>Risk (% pa)</b>			
3 Years Std Dev	12.10%	12.17%	12.12%
5 Years Std Dev	16.84%	16.39%	17.92%
<b>Sharpe Ratio</b>			
3 Years	0.174	0.195	0.157
5 Years	0.051	0.056	0.053

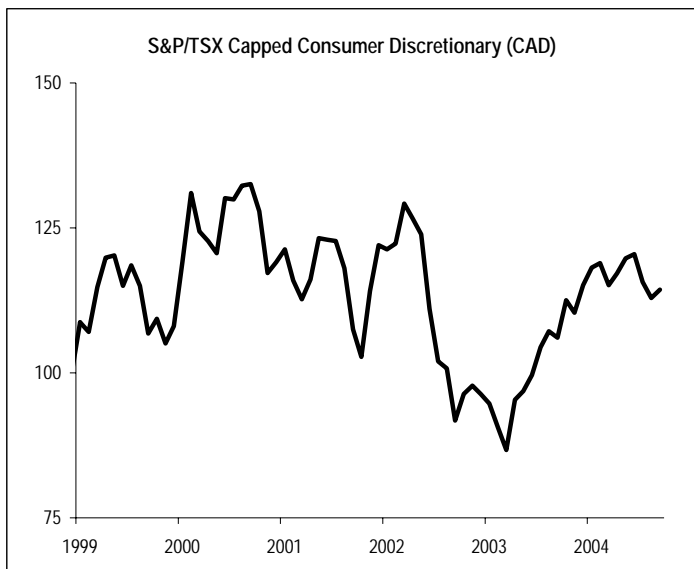
### Sector Weights

Sector Weights	S&P/TSX Composite
Consumer Discretionary	6.66%
Consumer Staples	4.22%
Energy	14.51%
Financials	32.00%
Health Care	2.17%
Industrials	6.45%
Information Technology	8.00%
Materials	16.77%
Telecommunication Services	4.93%
Utilities	4.30%

\* 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
<b>Correlation</b>			
S&P/TSX Composite	1.0000	0.9950	0.9843
S&P/Citigroup Canada		1.0000	0.9776
MSCI Canada			1.0000
<b>R-Squared</b>			
S&P/TSX Composite	100%	99%	97%
S&P/Citigroup Canada		100%	96%
MSCI Canada			100%
<b>Tracking Error (% pa)</b>			
S&P/TSX Composite	1.00%	1.72%	3.26%
S&P/Citigroup Canada		1.00%	3.94%
MSCI Canada			1.00%

## S&P/TSX Capped Consumer Discretionary (CAD)



### Portfolio Characteristics

	S&P/TSX Capped Cons Disc
No. of Companies	27
Adj Market Cap (C\$ bill)	54.48
Company Size (Adj C\$ bill):	
Average	2.02
Largest	9.01
Smallest	0.23
Median	1.12
% Wgt Largest Company *	16.54%

### Price Index Performance Statistics

	S&P/TSX Capped Cons Disc
<b>Returns</b>	
1 Month	1.27%
3 Months	-5.10%
YTD	-0.70%
<b>Returns (% pa)</b>	
1 Year	7.80%
3 Years	2.07%
5 Years	1.38%
<b>Risk (% pa)</b>	
3 Years Std Dev	16.59%
5 Years Std Dev	16.79%
<b>Sharpe Ratio</b>	
3 Years	0.036
5 Years	-0.001

### Regulatory Requirements

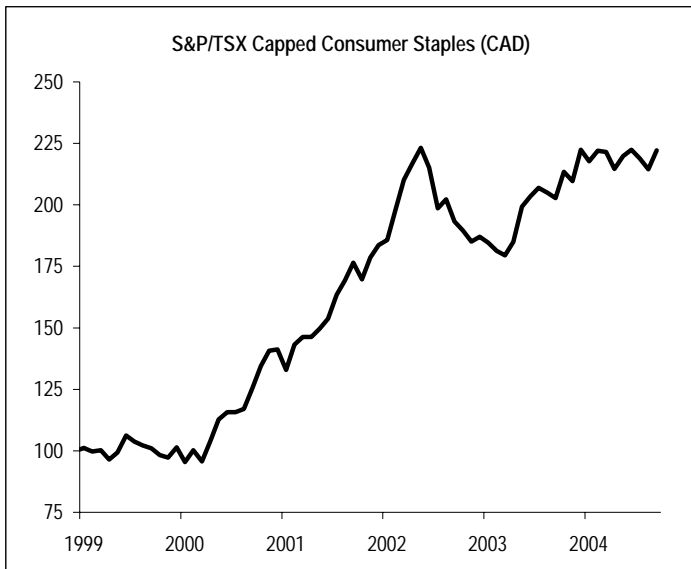
#### U.S. Commodity Modernization Act 2000

#### Requirements:

	S&P/TSX Capped Cons Disc
No. of Companies (> 9)	27
% Wgt Largest Company (< 30%) *	16.54%
% Wgt Top 5 Holdings (< 60%)	57.87%

\* 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	17
Adj Market Cap (C\$ bill)	37.74
Company Size (Adj C\$ bill):	
Average	2.22
Largest	7.17
Smallest	0.26
Median	1.47
% Wgt Largest Company *	19.01%

### Price Index Performance Statistics

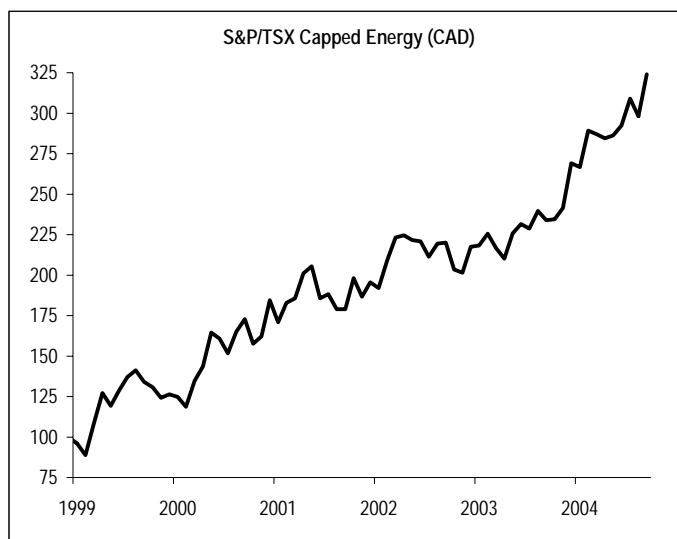
	S&P/TSX Capped Cons Staples
<b>Returns</b>	
1 Month	3.58%
3 Months	-0.14%
YTD	-0.13%
<b>Returns (% pa)</b>	
1 Year	9.53%
3 Years	7.95%
5 Years	17.06%
<b>Risk (% pa)</b>	
3 Years Std Dev	12.22%
5 Years Std Dev	13.57%
<b>Sharpe Ratio</b>	
3 Years	0.167
5 Years	0.298

### Regulatory Requirements

	S&P/TSX Capped Cons Staples
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	17
% Wgt Largest Company (< 30%) *	19.01%
% Wgt Top 5 Holdings (< 60%)	64.98%

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

## S&P/TSX Capped Energy (CAD)



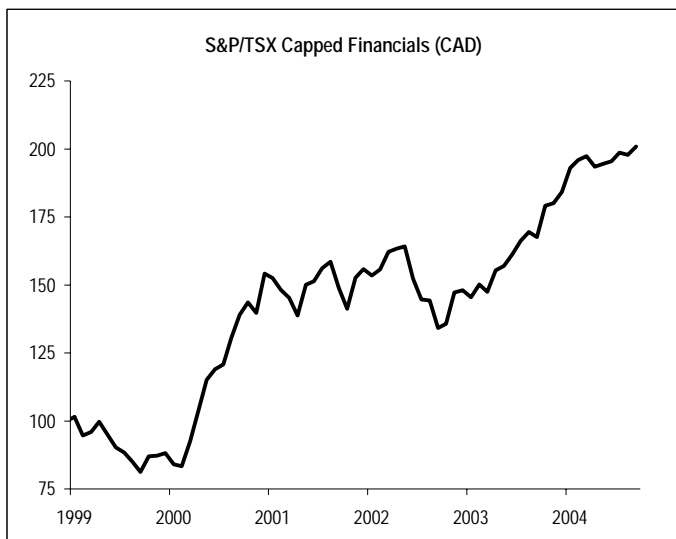
Portfolio Characteristics	S&P/TSX Capped Energy
No. of Companies	27
Adj Market Cap (C\$ bill)	158.04
Company Size (Adj C\$ bill):	
Average	5.85
Largest	26.82
Smallest	0.32
Median	3.29
% Wgt Largest Company *	16.97%

Price Index Performance Statistics	S&P/TSX Capped Energy
<b>Returns</b>	
1 Month	8.64%
3 Months	10.82%
YTD	20.44%
<b>Returns (% pa)</b>	
1 Year	38.50%
3 Years	21.87%
5 Years	19.29%
<b>Risk (% pa)</b>	
3 Years Std Dev	16.63%
5 Years Std Dev	19.98%
<b>Sharpe Ratio</b>	
3 Years	0.346
5 Years	0.244

Regulatory Requirements	S&P/TSX Capped Energy
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	27
% Wgt Largest Company (< 30%) *	16.97%
% Wgt Top 5 Holdings (< 60%)	56.65%

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

## S&P/TSX Capped Financials (CAD)



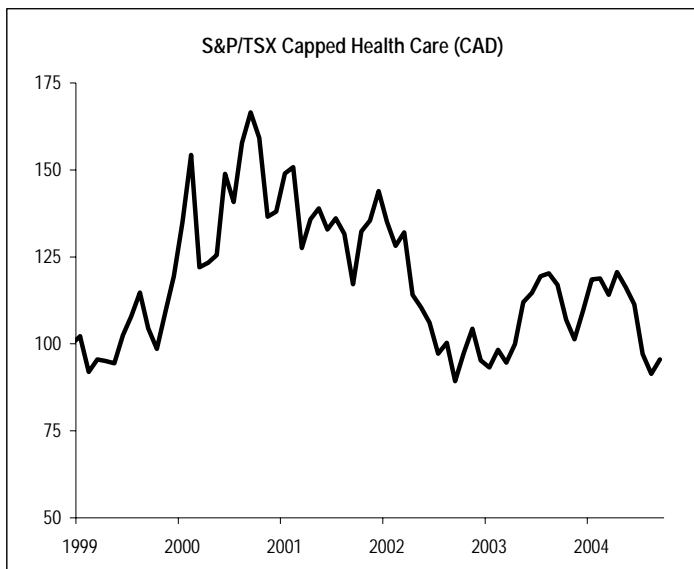
Portfolio Characteristics	S&P/TSX Capped Financials
No. of Companies	26
Adj Market Cap (C\$ bill)	284.41
Company Size (Adj C\$ bill):	
Average	10.94
Largest	44.95
Smallest	0.35
Median	3.38
% Wgt Largest Company *	15.81%

Price Index Performance Statistics	S&P/TSX Capped Financials
<b>Returns</b>	
1 Month	1.53%
3 Months	2.72%
YTD	9.01%
<b>Returns (% pa)</b>	
1 Year	19.82%
3 Years	10.49%
5 Years	19.83%
<b>Risk (% pa)</b>	
3 Years Std Dev	12.37%
5 Years Std Dev	15.46%
<b>Sharpe Ratio</b>	
3 Years	0.220
5 Years	0.312

Regulatory Requirements	S&P/TSX Capped Financials
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	26
% Wgt Largest Company (< 30%) *	15.81%
% Wgt Top 5 Holdings (< 60%)	62.94%

\* 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	12
Adj Market Cap (C\$ bill)	14.85
Company Size (Adj C\$ bill):	
Average	1.24
Largest	3.47
Smallest	0.33
Median	0.83
% Wgt Largest Company *	23.35%

### Price Index Performance Statistics

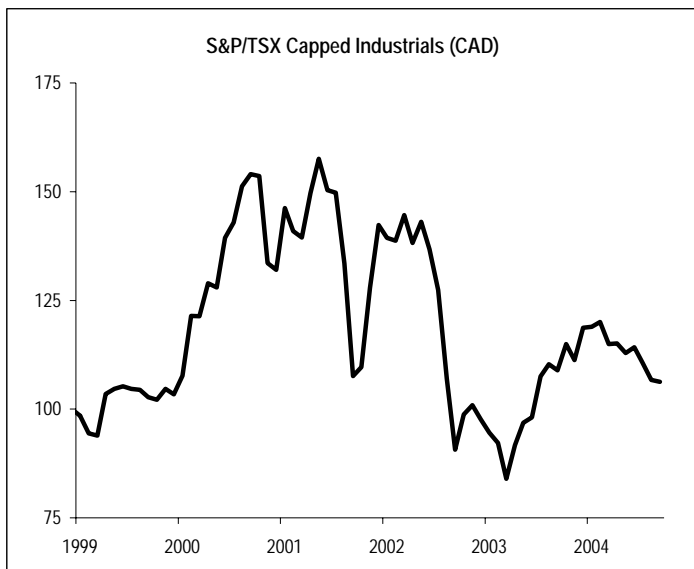
	S&P/TSX Capped Health Care
<b>Returns</b>	
1 Month	4.50%
3 Months	-14.19%
YTD	-12.86%
<b>Returns (% pa)</b>	
1 Year	-18.31%
3 Years	-6.58%
5 Years	-1.77%
<b>Risk (% pa)</b>	
3 Years Std Dev	24.08%
5 Years Std Dev	28.61%
<b>Sharpe Ratio</b>	
3 Years	-0.063
5 Years	-0.005

### Regulatory Requirements

	S&P/TSX Capped Health Care
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	12
% Wgt Largest Company (< 30%) *	23.35%
% Wgt Top 5 Holdings (< 60%)	72.68%

\* 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)	44.03
Company Size (Adj C\$ bill):	
Average	1.91
Largest	11.21
Smallest	0.29
Median	1.22
% Wgt Largest Company *	25.47%

### Price Index Performance Statistics

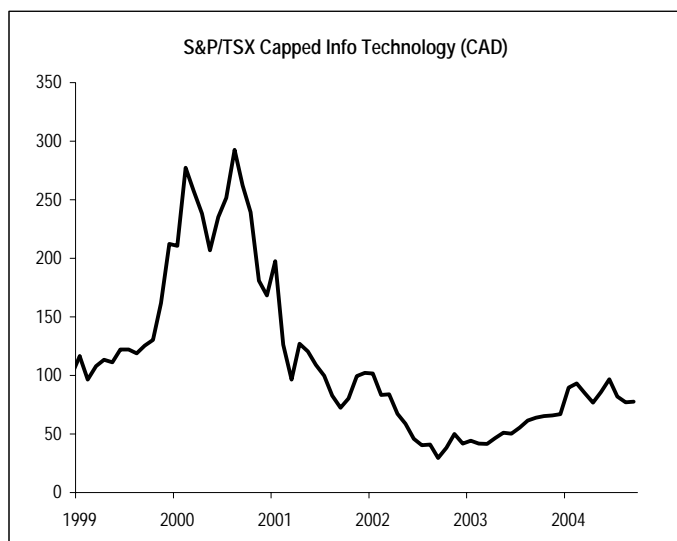
	S&P/TSX Capped Industrials
<b>Returns</b>	
1 Month	-0.43%
3 Months	-6.97%
YTD	-10.44%
<b>Returns (% pa)</b>	
1 Year	-2.39%
3 Years	-0.42%
5 Years	0.69%
<b>Risk (% pa)</b>	
3 Years Std Dev	23.10%
5 Years Std Dev	23.86%
<b>Sharpe Ratio</b>	
3 Years	0.011
5 Years	0.009

### Regulatory Requirements

	S&P/TSX Capped Industrials
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	23
% Wgt Largest Company (< 30%) *	25.47%
% Wgt Top 5 Holdings (< 60%)	58.04%

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

## S&P/TSX Capped Information Technology (CAD)



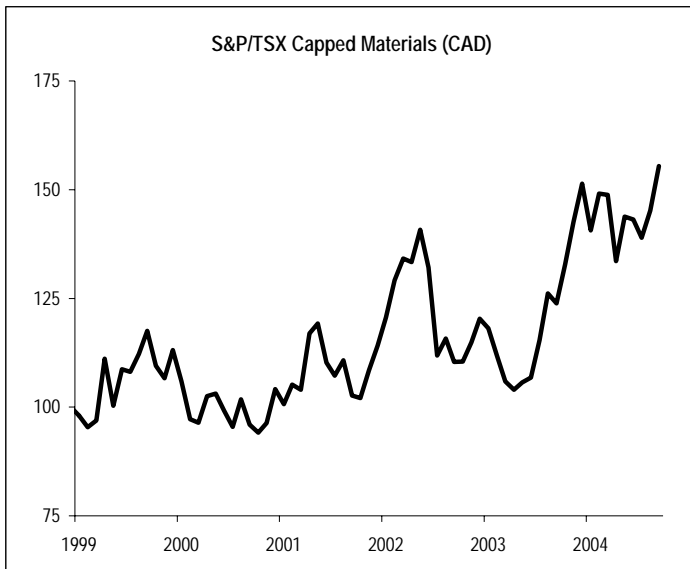
Portfolio Characteristics	S&P/TSX Capped Info Tech
No. of Companies	17
Adj Market Cap (C\$ bill)	44.05
Company Size (Adj C\$ bill):	
Average	2.59
Largest	12.54
Smallest	0.28
Median	0.69
% Wgt Largest Company *	28.46%

Price Index Performance Statistics	S&P/TSX Capped Info Tech
<b>Returns</b>	
1 Month	0.89%
3 Months	-19.71%
YTD	16.11%
<b>Returns (% pa)</b>	
1 Year	21.51%
3 Years	2.33%
5 Years	-9.17%
<b>Risk (% pa)</b>	
3 Years Std Dev	50.82%
5 Years Std Dev	56.30%
<b>Sharpe Ratio</b>	
3 Years	0.076
5 Years	0.016

Regulatory Requirements	S&P/TSX Capped Info Tech
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	17
% Wgt Largest Company (< 30%) *	28.46%
% Wgt Top 5 Holdings (< 60%)	77.20%

\* 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	61
Adj Market Cap (C\$ bill)	149.76
Company Size (Adj C\$ bill):	
Average	2.46
Largest	22.28
Smallest	0.18
Median	1.07
% Wgt Largest Company *	14.88%

### Price Index Performance Statistics

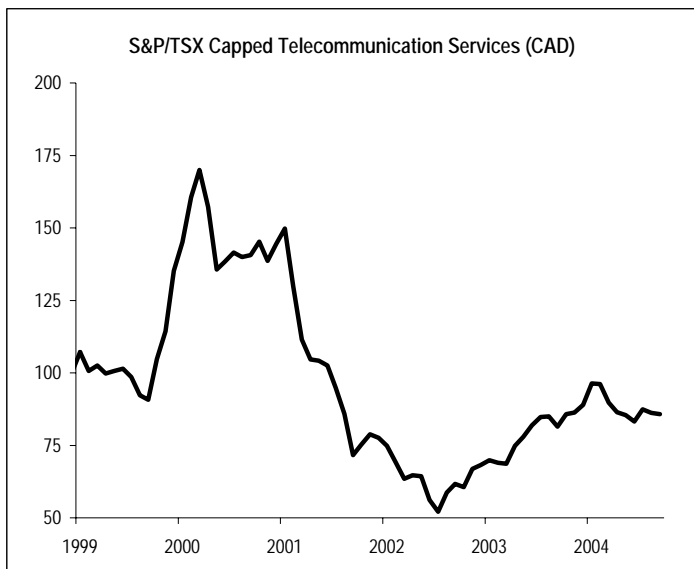
	S&P/TSX Capped Materials
<b>Returns</b>	
1 Month	7.05%
3 Months	8.56%
YTD	2.65%
<b>Returns (% pa)</b>	
1 Year	25.46%
3 Years	14.81%
5 Years	5.75%
<b>Risk (% pa)</b>	
3 Years Std Dev	20.05%
5 Years Std Dev	19.92%
<b>Sharpe Ratio</b>	
3 Years	0.210
5 Years	0.068

### Regulatory Requirements

	S&P/TSX Capped Materials
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	61
% Wgt Largest Company (< 30%) *	14.88%
% Wgt Top 5 Holdings (< 60%)	43.29%

\* 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	8
Adj Market Cap (C\$ bill)	17.42
Company Size (Adj C\$ bill):	
Average	2.18
Largest	4.50
Smallest	0.47
Median	1.80
% Wgt Largest Company *	25.85%

### Price Index Performance Statistics

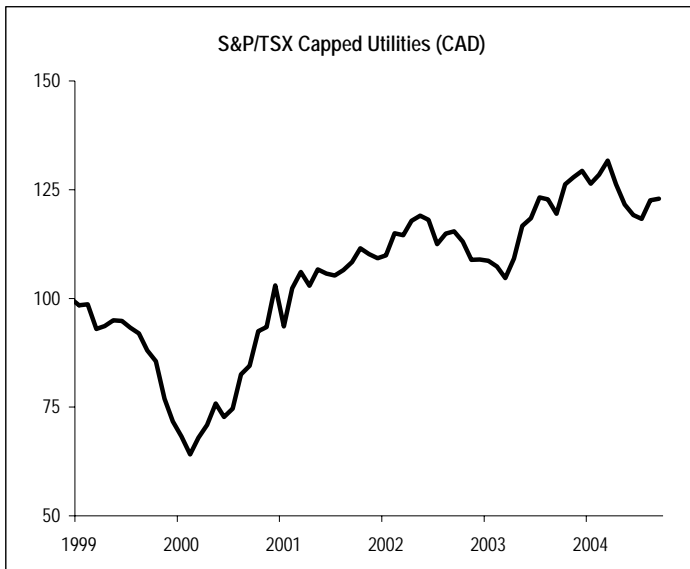
	S&P/TSX Capped Telecom Svc
<b>Returns</b>	
1 Month	-0.59%
3 Months	3.06%
YTD	-3.61%
<b>Returns (% pa)</b>	
1 Year	5.25%
3 Years	6.18%
5 Years	-1.12%
<b>Risk (% pa)</b>	
3 Years Std Dev	19.02%
5 Years Std Dev	25.04%
<b>Sharpe Ratio</b>	
3 Years	0.098
5 Years	-0.010

### Regulatory Requirements

	S&P/TSX Capped Telecom Svc
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	8
% Wgt Largest Company (< 30%) *	25.85%
% Wgt Top 5 Holdings (< 60%)	87.86%

\* 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	5
Adj Market Cap (C\$ bill)	9.85
Company Size (Adj C\$ bill):	
Average	1.97
Largest	3.06
Smallest	1.07
Median	1.81
% Wgt Largest Company *	31.09%

### Price Index Performance Statistics

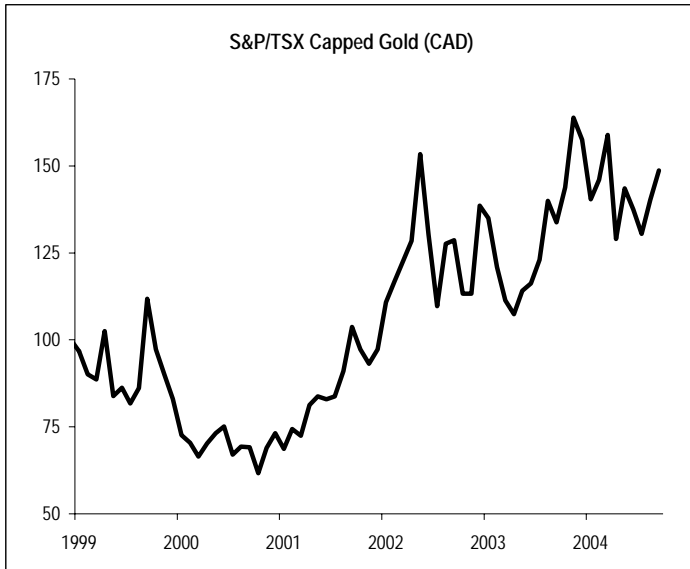
	S&P/TSX Capped Utilities
<b>Returns</b>	
1 Month	0.28%
3 Months	3.14%
YTD	-4.94%
<b>Returns (% pa)</b>	
1 Year	2.90%
3 Years	4.29%
5 Years	6.90%
<b>Risk (% pa)</b>	
3 Years Std Dev	9.80%
5 Years Std Dev	15.12%
<b>Sharpe Ratio</b>	
3 Years	0.099
5 Years	0.095

### Regulatory Requirements

	S&P/TSX Capped Utilities
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	5
% Wgt Largest Company (< 30%) *	31.09%
% Wgt Top 5 Holdings (< 60%)	90.93%

\* 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	20
Adj Market Cap (C\$ bill)	45.20
Company Size (Adj C\$ bill):	
Average	2.26
Largest	10.63
Smallest	0.18
Median	1.25
% Wgt Largest Company *	23.52%

### Price Index Performance Statistics

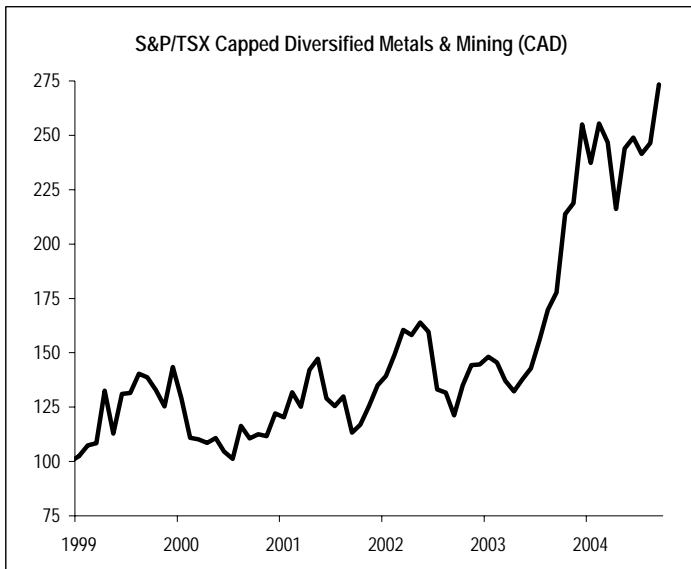
	S&P/TSX Capped Gold
<b>Returns</b>	
1 Month	6.02%
3 Months	8.14%
YTD	-5.58%
<b>Returns (% pa)</b>	
1 Year	11.16%
3 Years	12.75%
5 Years	5.86%
<b>Risk (% pa)</b>	
3 Years Std Dev	35.12%
5 Years Std Dev	32.32%
<b>Sharpe Ratio</b>	
3 Years	0.137
5 Years	0.071

### Regulatory Requirements

	S&P/TSX Capped Gold
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	20
% Wgt Largest Company (< 30%) *	23.52%
% Wgt Top 5 Holdings (< 60%)	67.24%

\* 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	14
Adj Market Cap (C\$ bill)	32.93
Company Size (Adj C\$ bill):	
Average	2.35
Largest	8.17
Smallest	0.32
Median	1.14
% Wgt Largest Company *	24.82%

### Price Index Performance Statistics

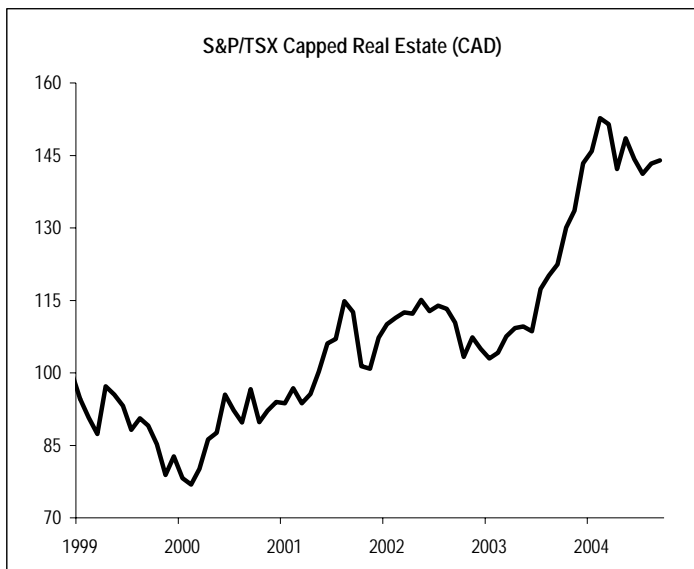
	S&P/TSX Capped Metals & Mining
<b>Returns</b>	
1 Month	10.94%
3 Months	9.78%
YTD	7.21%
<b>Returns (% pa)</b>	
1 Year	53.77%
3 Years	34.13%
5 Years	14.53%
<b>Risk (% pa)</b>	
3 Years Std Dev	26.45%
5 Years Std Dev	27.74%
<b>Sharpe Ratio</b>	
3 Years	0.347
5 Years	0.151

### Regulatory Requirements

	S&P/TSX Capped Metals & Mining
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	14
% Wgt Largest Company (< 30%) *	24.82%
% Wgt Top 5 Holdings (< 60%)	77.12%

\* 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	2
Adj Market Cap (C\$ bill)	4.71
Company Size (Adj C\$ bill):	
Average	2.35
Largest	3.15
Smallest	1.56
Median	2.35
% Wgt Largest Company *	66.94%

### Price Index Performance Statistics

	S&P/TSX Capped Real Estate
<b>Returns</b>	
1 Month	0.46%
3 Months	-0.16%
YTD	0.41%
<b>Returns (% pa)</b>	
1 Year	17.59%
3 Years	8.55%
5 Years	10.08%
<b>Risk (% pa)</b>	
3 Years Std Dev	13.10%
5 Years Std Dev	14.58%
<b>Sharpe Ratio</b>	
3 Years	0.170
5 Years	0.155

### Regulatory Requirements

	S&P/TSX Capped Real Estate
<b>U.S. Commodity Modernization Act 2000 Requirements:</b>	
No. of Companies (> 9)	2
% Wgt Largest Company (< 30%) *	66.94%
% Wgt Top 5 Holdings (< 60%)	100.00%

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