

S&P/TSX Equity Index Products

Why Use S&P/TSX Equity Index Data?

- ✓ The official record of Canadian equity index data
- ✓ Algorithmic trading, analytics and basket trading
- ✓ Portfolio benchmarking
- ✓ Support investment products

S&P/TSX Index Data Files

S&P/TSX Index File

• S&P/TSX Composite Index	• S&P/TSX SmallCap Index
• S&P/TSX Composite Index Sectors (all GIC® sectors)	• S&P/TSX Canadian Dividend Aristocrats Index
• S&P/TSX Composite Equal Weight Index	• S&P/TSX Composite Dividend Index
• S&P/TSX Capped Composite Index	• S&P/TSX Capped REIT Index
• S&P/TSX 60 Index	• S&P/TSX Income Trust Index
• S&P/TSX 60 Equal Weight Index	• S&P/TSX Equity Income Index
• S&P/TSX 60 Capped Index	• S&P/TSX Preferred Share Index
• S&P/TSX 60 130/30 Strategy Index	• S&P/TSX Capped Equity Index
• S&P/TSX Composite High Beta Index	• S&P/TSX Equity Completion Index
• S&P/TSX Composite Low Volatility Index	• S&P/TSX Equity Index
• S&P/TSX Equity 60 Index	• S&P/TSX Equity Index Sectors (10 GICS® sectors)
• S&P/TSX 60 Shariah Index	• S&P/TSX Equity SmallCap Index
• S&P/TSX 60 VIX	• S&P/TSX Clean Technology Index
• S&P/TSX 60 Index NTR	• S&P/TSX MegaCap Index
• S&P/TSX Capped Sector Indices (12 indices)	• S&P/TSX Venture Composite Index
• S&P/TSX Completion Index	• S&P/TSX Venture 30 Index
• S&P/TSX Equal Weight Diversified Banks Index	• S&P/TSX Venture 30 Index (USD)
• S&P/TSX Equal Weight Oil & Gas Index	• S&P/TSX Venture Select Index

S&P/TSX Global Index File

• S&P/TSX Global Base Metals Index	• S&P/TSX Global Gold Index
• S&P/TSX Global Base Metals Index (USD)	• S&P/TSX Global Gold Index (USD)
• S&P/TSX Equal Weight Global Base Metals Index	• S&P/TSX Global Mining Index
• S&P/TSX Equal Weight Global Base Metals CAD Hedged Index	• S&P/TSX Global Mining Index (USD)
• S&P/TSX North American Preferred Stock Index (Price Return) (CAD)	• S&P/TSX North American Preferred Stock Index (Net Total Return) (CAD)
• S&P/TSX North American Preferred Stock Index (Price Return) (USD)	• S&P/TSX North American Preferred Stock Index (Net Total Return) (USD)
• S&P/TSX North American Preferred Stock Index (Price Return) (CAD Hedged)	• S&P/TSX North American Preferred Stock Index (Net Total Return) (CAD Hedged)

S&P/TSX 60 Daily Risk Control Index File

• S&P/TSX 60 Daily Risk Control 5% Index	• S&P/TSX 60 Daily Risk Control 12% Index
• S&P/TSX 60 Daily Risk Control 8% Index	• S&P/TSX 60 Daily Risk Control 15% Index
• S&P/TSX 60 Daily Risk Control 10% Index	

TMX Group

Equities

Toronto Stock Exchange
 TSX Venture Exchange
 TMX Select
 Equicom

Derivatives

Montréal Exchange
 BOX Options Exchange
 Montréal Climate Exchange
 CDCC

Fixed Income

Shorcan

Energy

NGX

Information Services

TMX Datalinx
 TMX Atrium
 PC Bond

Technologies

TMX Technology
 Solutions

S&P/TSX Index Notices

Receive critical and timely information on our indices with S&P/TSX Index Notices.

Notice Type	Frequency	Format	Description
Index email Notice	End-of-day*	MS Word	Advance notice of index changes, via email
Index email Notice	End-of-day*	HTML	12 month history of above Index Notices on TSXdatalinx.com
Index Report	Monthly	PDF	Index statistics, including index changes, via email
Quarterly Changes	Quarterly	MS Word	Summary of index changes, via email
Quarterly Constituents Update	Quarterly	MS Excel	Summary of index constituent changes, via email

* issued only if index changes announced

S&P/TSX Index Stock Files

Eight S&P/TSX Index Stock Files (1 – 8) provide constituent data for all of the S&P/TSX indices. Each Index Stock File (1 – 8) provides constituent data for a specific group of indices, including stock symbol, open, high, low, close, volume, value, float or adjusted shares, quoted market value, price/earnings ratio, dividend yield and relative weights.

- For example:
- Index Stock File 1 provides index constituents for the S&P/TSX Composite Index and S&P/TSX Composite Index Sectors (all GICS® sectors).
 - Index Stock Files 2 through 8 provide index constituent data for the remaining S&P/TSX indices.

Complete details of Index Stock Files (1-8) are provided in the index file specifications which are available at www.tmx.com/historical-products or by contacting TMX Datalinx (see below).

Delivery

- **S&P/TSX Index Data Files:** Daily/monthly by FTP and email
- **S&P/TSX Index Notices:** Daily/monthly/quarterly by email
- **S&P/TSX Index Stock Files:** Daily (pre-market open & end-of-day)/monthly by FTP, email and end of day data feed

S&P/TSX Equity Index Product Packages Offered

Clients can select one of the S&P/TSX equity index product packages described below to get the data that best fits their needs.

Package 1	<ul style="list-style-type: none"> • S&P/TSX Index File • S&P/TSX Global Index File • S&P/TSX 60 Daily Risk Control Index File
Package 2	<ul style="list-style-type: none"> • Any single Index Stock File (1 – 8)
Package 3	<ul style="list-style-type: none"> • Any single Index Stock File (1 – 8) • S&P/TSX Notices
Package 4	<ul style="list-style-type: none"> • S&P/TSX Index File • S&P/TSX Global Index File • S&P/TSX 60 Daily Risk Control Index File • All eight S&P/TSX Index Stock Files • S&P/TSX Index Notices

To subscribe or for further information, including samples and specifications:

- Visit www.tmx.com/historicalproducts
- Call TMX Datalinx at 416 947-4778
- Email indexservices@tmx.com

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