

Benchmark Index Returns

Various indices are generally accepted in the investment community as a reasonable indication of the performance of a specific asset class or investment market, and are commonly used as a benchmark against which to measure the performance of your own portfolio.

The table below presents a selection of indices covering major asset classes, sectors and international markets.

Compound Returns

31-Aug-24	1m	2m	3m	6m	YTD	1Y	2Y	3Y	4Y	5Y	10Y	15Y	20Y
Canadian Fixed Income													
Bank of Canada 91 Day T-bill (CAD)	0.34%	0.70%	1.08%	2.30%	3.12%	4.82%	4.62%	3.41%	2.58%	2.24%	1.57%	1.32%	1.70%
FTSE Canada Short Term Overall Bond Index (CAD)	0.51%	2.06%	2.82%	3.82%	3.66%	7.49%	4.66%	1.18%	1.02%	1.68%	1.82%	2.22%	2.88%
FTSE Canada Universe Bond Index (CAD)	0.33%	2.71%	3.86%	4.10%	2.32%	7.88%	4.26%	-1.19%	-1.31%	0.08%	2.00%	3.04%	3.72%
FTSE Canada High Yield Overall Bond Index (CAD)	0.75%	2.10%	2.16%	4.93%	6.73%	12.89%	8.91%	3.63%	5.45%	5.09%	5.17%	6.53%	6.40%
Bloomberg Global Aggregate Bond Index (CAD)	-0.13%	3.61%	4.15%	3.94%	4.12%	6.49%	4.84%	-2.09%	-2.20%	-1.09%	2.32%	2.69%	2.55%
Canadian Equities													
S&P/TSX Composite Index (CAD)	1.22%	7.17%	5.65%	11.01%	13.65%	18.76%	13.50%	7.57%	12.40%	10.62%	7.32%	8.42%	8.32%
S&P/TSX Composite Dividend Index (CAD)	0.91%	7.40%	5.42%	11.58%	14.31%	19.43%	12.53%	10.12%	14.29%	11.20%	7.86%	8.98%	N/A
S&P/TSX Preferred Share Index (CAD)	2.71%	5.02%	4.99%	13.19%	19.92%	30.50%	6.98%	2.17%	7.48%	7.19%	2.68%	3.45%	2.95%
S&P/TSX Small-Cap Index (CAD)	-1.26%	4.47%	2.46%	13.25%	13.70%	14.18%	9.55%	3.61%	11.25%	8.66%	3.58%	6.26%	4.63%
Sectors													
S&P/TSX Capped REIT Index (CAD)	6.51%	15.62%	15.21%	11.41%	7.38%	10.63%	5.19%	-1.22%	8.31%	1.87%	5.44%	9.00%	8.23%
S&P/TSX Capped Income Trust Index	4.42%	14.16%	11.58%	12.54%	7.82%	10.70%	0.93%	-1.11%	7.86%	3.69%	6.51%	10.50%	9.67%
MSCI U.S. REIT Index (CAD)	3.84%	11.41%	15.05%	14.68%	15.33%	21.55%	10.51%	4.33%	11.54%	5.81%	9.17%	12.24%	8.05%
S&P/TSX Capped Financial Index (CAD)	2.80%	10.50%	8.46%	12.96%	15.26%	27.24%	15.48%	9.07%	16.50%	12.38%	9.48%	10.44%	9.82%
S&P/TSX Capped Real Estate Index (CAD)	4.97%	16.44%	17.16%	12.27%	11.29%	14.98%	8.03%	-0.35%	9.17%	3.20%	6.89%	10.53%	8.84%
S&P/TSX Capped Energy Index (CAD)	-2.22%	0.14%	-4.60%	9.98%	19.63%	11.88%	13.52%	37.61%	42.60%	22.39%	2.02%	3.81%	5.67%
S&P/TSX Capped Materials Index (CAD)	-0.44%	8.73%	3.74%	34.72%	23.37%	18.15%	16.67%	9.00%	4.84%	9.37%	5.70%	3.66%	6.28%
S&P/TSX Global Gold Index (CAD)	0.88%	14.88%	12.36%	49.36%	29.47%	35.00%	30.36%	10.17%	0.88%	8.75%	7.57%	2.48%	4.14%
WTI Crude Oil (CAD)	-7.90%	-11.16%	-5.55%	-6.61%	4.92%	-12.39%	-8.06%	4.62%	15.40%	6.11%	-0.55%	1.67%	2.91%
US Equities													
S&P 500 Index (CAD)	-0.07%	2.11%	6.18%	10.88%	22.17%	26.65%	23.17%	11.75%	15.43%	16.25%	15.46%	0.00%	0.00%
Dow Jones Industrial Average (CAD)	-0.46%	5.03%	6.73%	6.93%	14.22%	21.59%	18.92%	10.05%	13.14%	12.12%	14.24%	14.55%	10.05%
Russell 2000 Index (CAD)	-3.90%	6.88%	6.30%	8.03%	12.83%	18.02%	12.96%	2.78%	11.56%	10.00%	10.40%	12.47%	8.82%
NASDAQ Composite Total Return Index (CAD)	-1.72%	-1.50%	4.84%	9.77%	21.19%	26.66%	25.23%	8.23%	12.55%	18.63%	18.14%	18.41%	13.21%
International Equities													
MSCI World Net Index (CAD)	0.14%	2.88%	5.37%	9.94%	19.30%	23.96%	21.67%	9.22%	13.16%	13.43%	11.98%	12.01%	8.71%
MSCI All Country World Index (CAD)	0.07%	2.69%	5.41%	10.11%	18.70%	23.29%	20.76%	8.49%	12.45%	12.93%	11.71%	11.86%	9.00%
MSCI All Country World Ex US Index (CAD)	0.36%	3.70%	4.04%	9.25%	14.11%	18.33%	17.27%	4.86%	8.81%	8.38%	7.22%	7.60%	6.77%
MSCI EAFE Net Index (CAD)	0.73%	4.68%	3.38%	8.62%	14.43%	18.94%	20.37%	6.39%	10.17%	8.92%	7.51%	7.65%	6.22%
MSCI Europe Net Index (CAD)	1.41%	4.58%	2.62%	10.04%	14.82%	19.33%	22.90%	7.07%	11.36%	9.72%	7.45%	7.78%	6.42%
MSCI Emerging Markets Net Index (CAD)	-0.86%	0.38%	4.74%	8.97%	11.97%	14.63%	9.50%	-0.95%	3.36%	5.08%	4.81%	5.74%	7.37%

Calendar Year Returns

31-Aug-24	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012	2011
Consumer Price Index (CAD)	3.40%	6.32%	4.80%	0.73%	2.25%	1.99%	1.86%	1.50%	1.53%	1.47%	1.24%	0.83%	2.30%
Bank of Canada 91 Day T-bill (CAD)	4.77%	2.32%	0.12%	0.39%	1.66%	1.40%	0.71%	0.50%	0.51%	0.91%	0.97%	0.95%	0.92%
FTSE Canada Short Term Overall Bond Index (CAD)	5.02%	-4.04%	-0.93%	5.29%	3.10%	1.91%	0.08%	1.01%	2.61%	3.06%	1.74%	2.01%	4.65%
FTSE Canada Universe Bond Index (CAD)	6.69%	-11.69%	-2.54%	8.68%	6.87%	1.41%	2.52%	1.66%	3.52%	8.79%	-1.19%	3.60%	9.67%
FTSE Canada High Yield Overall Bond Index (CAD)	10.00%	-5.44%	6.18%	6.69%	8.48%	2.15%	9.94%	16.93%	-3.81%	2.54%	5.41%	14.75%	-2.29%
Bloomberg Global Aggregate Bond Index (CAD)	2.88%	-10.16%	-5.52%	7.28%	1.44%	7.70%	0.34%	-1.45%	16.15%	9.65%	3.94%	2.01%	8.26%
S&P/TSX Composite Index (CAD)	11.73%	-5.84%	25.09%	5.59%	22.88%	-8.88%	9.10%	21.09%	-8.32%	10.56%	12.99%	7.18%	-8.71%
S&P/TSX Small-Cap Index (CAD)	4.79%	-9.29%	20.27%	12.87%	15.84%	-18.17%	2.75%	38.48%	-13.31%	-2.34%	7.60%	-2.23%	-16.43%
S&P 500 Net Total Return Index (CAD)	22.30%	-12.59%	27.07%	15.69%	24.09%	3.62%	13.15%	7.38%	20.83%	23.18%	40.37%	12.67%	3.99%
Dow Jones Industrial Average (CAD)	13.07%	-0.09%	19.92%	7.80%	19.01%	5.21%	19.69%	12.47%	20.19%	19.96%	38.35%	7.80%	11.07%
NASDAQ Composite Total Return Index (CAD)	40.76%	-27.63%	21.14%	42.38%	29.78%	5.91%	21.12%	5.10%	28.28%	25.09%	49.52%	14.85%	1.63%
Russell 2000 Index (CAD)	13.79%	-14.65%	13.84%	17.86%	19.18%	-3.00%	7.10%	17.08%	14.64%	14.35%	48.14%	13.78%	-1.80%
MSCI World Net Index (CAD)	20.47%	-12.19%	20.78%	13.87%	21.22%	-0.49%	14.36%	3.79%	18.89%	14.39%	35.18%	13.26%	-3.20%
MSCI All Country World Index (CAD)	19.48%	-12.03%	17.97%	14.76%	20.89%	-0.72%	16.47%	4.78%	17.77%	14.19%	31.77%	14.24%	-4.54%
MSCI All Country World Ex US Index (CAD)	13.09%	-9.43%	7.37%	9.18%	15.96%	-6.01%	19.38%	1.38%	13.63%	5.27%	23.55%	14.79%	-11.18%
MSCI EAFE Net Index (CAD)	15.07%	-8.23%	10.32%	5.92%	15.85%	-6.03%	16.82%	-2.49%	18.95%	3.67%	31.02%	14.72%	-9.97%
MSCI Emerging Markets Net Index (CAD)	6.88%	-14.28%	-3.37%	16.23%	12.43%	-6.88%	28.26%	7.34%	2.04%	6.63%	3.93%	15.61%	-16.40%

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