

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-Jul-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)	0.36%	0.74%	1.13%	2.36%	2.77%	4.90%	4.58%	3.30%	2.49%	2.20%	1.54%	1.30%	1.69%
FTSE Canada Short Term Overall Bond Index (CAD)	1.54%	2.30%	3.21%	3.32%	3.13%	7.33%	3.63%	1.03%	0.91%	1.71%	1.80%	2.23%	2.91%
FTSE Canada Universe Bond Index (CAD)	2.37%	3.53%	5.36%	3.40%	1.99%	7.34%	2.65%	-1.34%	-1.67%	0.39%	2.07%	3.10%	3.78%
FTSE Canada High Yield Overall Bond Index (CAD)	1.34%	1.39%	2.59%	5.01%	5.93%	12.47%	8.53%	3.49%	5.79%	4.99%	5.06%	6.74%	6.43%
Bloomberg Global Aggregate Bond Index (CAD)	3.75%	4.29%	4.83%	4.33%	4.25%	8.10%	3.94%	-1.79%	-2.88%	-0.43%	2.35%	2.93%	2.62%
Canadian Equities													
S&P/TSX Composite Index (CAD)	5.87%	4.37%	7.26%	11.67%	12.28%	15.72%	11.90%	7.72%	12.71%	10.45%	7.41%	8.40%	8.21%
S&P/TSX Composite Dividend Index (CAD)	6.60%	4.90%	8.63%	13.35%	13.75%	17.12%	11.42%	10.40%	14.91%	11.13%	8.04%	9.00%	N/A
S&P/TSX Preferred Share Index (CAD)	2.25%	2.23%	5.23%	10.35%	16.76%	21.70%	6.15%	1.62%	7.96%	5.76%	2.47%	3.48%	2.83%
S&P/TSX Small-Cap Index (CAD)	5.81%	3.76%	6.52%	15.58%	15.15%	14.12%	8.82%	4.14%	12.73%	8.62%	3.96%	6.76%	4.62%
Sectors													
S&P/TSX Capped REIT Index (CAD)	8.55%	8.16%	8.73%	2.18%	0.82%	0.73%	-0.55%	-2.91%	6.14%	1.41%	5.01%	9.11%	8.09%
S&P/TSX Capped Income Trust Index	9.33%	6.85%	12.17%	3.71%	3.25%	1.00%	-1.55%	-1.77%	6.82%	3.59%	6.32%	10.45%	9.50%
MSCI U.S. REIT Index (CAD)	7.28%	10.79%	15.07%	14.35%	11.06%	16.66%	6.30%	4.10%	9.96%	5.97%	9.04%	13.06%	8.22%
S&P/TSX Capped Financial Index (CAD)	7.49%	5.51%	9.32%	12.42%	12.12%	18.51%	12.70%	8.73%	17.63%	11.19%	9.20%	10.30%	9.65%
S&P/TSX Capped Real Estate Index (CAD)	10.93%	11.62%	12.22%	5.62%	6.02%	8.40%	3.05%	-1.30%	7.89%	2.82%	6.74%	10.66%	8.68%
S&P/TSX Capped Energy Index (CAD)	2.42%	-2.44%	-0.25%	21.44%	22.34%	22.74%	15.21%	37.96%	45.61%	21.43%	2.52%	3.92%	5.61%
S&P/TSX Capped Materials Index (CAD)	9.22%	4.20%	10.73%	32.22%	23.92%	14.24%	16.86%	8.14%	4.77%	10.72%	5.79%	3.69%	6.55%
S&P/TSX Global Gold Index (CAD)	13.87%	11.38%	16.82%	39.51%	28.34%	28.40%	25.93%	7.74%	-0.27%	11.89%	7.82%	2.41%	4.48%
WTI Crude Oil (CAD)	-3.54%	2.55%	-4.38%	6.21%	13.92%	-0.03%	-7.71%	5.25%	18.65%	6.81%	0.00%	2.38%	3.09%
US Equities													
S&P 500 Index (CAD)	2.19%	6.26%	10.66%	18.67%	22.26%	28.20%	22.00%	13.36%	16.66%	16.17%	15.88%	0.00%	0.00%
Dow Jones Industrial Average (CAD)	5.51%	7.22%	9.13%	11.78%	14.74%	23.03%	18.24%	11.21%	14.65%	12.19%	14.66%	15.00%	10.06%
Russell 2000 Index (CAD)	11.21%	10.61%	15.25%	20.57%	17.41%	19.91%	15.29%	5.35%	13.44%	10.02%	11.34%	13.10%	8.96%
NASDAQ Composite Total Return Index (CAD)	0.22%	6.67%	13.23%	20.45%	23.32%	29.75%	24.78%	10.77%	14.88%	18.73%	18.88%	18.81%	13.11%
International Equities													
MSCI World Net Index (CAD)	2.74%	5.23%	9.07%	16.19%	19.14%	24.20%	20.32%	10.52%	14.17%	13.20%	12.17%	12.42%	8.68%
MSCI All Country World Index (CAD)	2.62%	5.33%	8.82%	16.35%	18.61%	23.15%	19.80%	9.82%	13.33%	12.65%	11.92%	12.24%	8.98%
MSCI All Country World Ex US Index (CAD)	3.33%	3.66%	5.94%	13.33%	13.70%	15.75%	16.44%	5.83%	9.11%	7.89%	7.20%	7.95%	6.75%
MSCI EAFE Net Index (CAD)	3.92%	2.63%	5.78%	11.47%	13.60%	16.72%	18.34%	7.19%	10.59%	8.45%	7.37%	8.09%	6.16%
MSCI Europe Net Index (CAD)	3.12%	1.19%	5.27%	11.88%	13.23%	16.16%	19.47%	7.55%	11.33%	9.11%	7.31%	8.23%	6.30%
MSCI Emerging Markets Net Index (CAD)	1.26%	5.65%	5.42%	16.90%	12.94%	11.53%	11.42%	0.60%	3.44%	4.47%	5.10%	5.89%	7.59%

Calendar Year Returns

31-Jul-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%	-2.99%
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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