

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

30-Jun-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)	0.38%	0.77%	1.17%	2.40%	2.40%	4.95%	4.50%	3.18%	2.41%	2.15%	1.52%	1.28%	1.68%
FTSE Canada Short Term Overall Bond Index (CAD)	0.75%	1.65%	1.24%	1.57%	1.57%	5.61%	3.47%	0.64%	0.65%	1.40%	1.66%	2.16%	2.86%
FTSE Canada Universe Bond Index (CAD)	1.13%	2.92%	0.86%	-0.38%	-0.38%	3.69%	3.42%	-1.78%	-1.94%	-0.05%	1.90%	2.98%	3.71%
FTSE Canada High Yield Overall Bond Index (CAD)	0.05%	1.23%	1.53%	4.54%	4.54%	12.11%	8.72%	3.25%	5.90%	4.96%	4.97%	6.79%	6.39%
Bloomberg Global Aggregate Bond Index (CAD)	0.53%	1.05%	0.00%	0.49%	0.49%	4.37%	2.78%	-2.29%	-3.41%	-1.12%	2.10%	2.34%	2.39%
Canadian Equities													
S&P/TSX Composite Index (CAD)	-1.42%	1.31%	-0.53%	6.05%	6.05%	12.12%	11.26%	5.97%	12.34%	9.27%	6.95%	8.29%	7.86%
S&P/TSX Composite Dividend Index (CAD)	-1.59%	1.91%	0.08%	6.70%	6.70%	12.64%	10.28%	8.43%	14.23%	9.78%	7.55%	8.80%	N/A
S&P/TSX Preferred Share Index (CAD)	-0.02%	2.91%	4.17%	14.19%	14.19%	20.75%	4.84%	1.14%	9.04%	5.57%	2.28%	3.55%	2.79%
S&P/TSX Small-Cap Index (CAD)	-1.93%	0.67%	0.85%	8.83%	8.83%	14.42%	9.79%	1.28%	13.14%	8.06%	3.11%	6.64%	4.11%
Sectors													
S&P/TSX Capped REIT Index (CAD)	-0.35%	0.17%	-6.04%	-7.12%	-7.12%	-5.19%	-1.77%	-4.10%	4.28%	0.07%	4.14%	8.87%	7.64%
S&P/TSX Capped Income Trust Index	-2.26%	2.60%	-5.42%	-5.56%	-5.56%	-7.17%	-3.39%	-3.85%	5.02%	2.22%	5.37%	9.87%	9.20%
MSCI U.S. REIT Index (CAD)	3.27%	7.26%	1.19%	3.53%	3.53%	11.27%	6.79%	3.59%	8.69%	4.85%	8.52%	12.75%	7.82%
S&P/TSX Capped Financial Index (CAD)	-1.84%	1.70%	-1.17%	4.31%	4.31%	14.53%	10.54%	6.28%	15.77%	9.83%	8.92%	10.57%	9.36%
S&P/TSX Capped Real Estate Index (CAD)	0.62%	1.17%	-5.74%	-4.43%	-4.43%	-0.50%	1.25%	-3.20%	5.97%	1.13%	5.75%	10.47%	8.00%
S&P/TSX Capped Energy Index (CAD)	-4.74%	-2.60%	0.44%	19.46%	19.46%	30.93%	16.14%	31.53%	43.99%	19.87%	1.78%	3.72%	5.78%
S&P/TSX Capped Materials Index (CAD)	-4.59%	1.39%	7.39%	13.47%	13.47%	11.30%	11.46%	6.03%	5.70%	9.28%	4.97%	3.30%	5.92%
S&P/TSX Global Gold Index (CAD)	-2.19%	2.59%	9.60%	12.70%	12.70%	16.18%	12.59%	4.82%	-0.03%	9.61%	6.40%	1.36%	3.53%
WTI Crude Oil (CAD)	6.31%	-0.87%	-0.87%	18.10%	18.10%	19.37%	-9.56%	7.04%	19.98%	7.72%	-0.13%	2.10%	4.09%
US Equities													
S&P 500 Index (CAD)	3.98%	8.29%	5.45%	19.64%	19.64%	28.80%	25.70%	13.74%	17.15%	16.11%	15.72%	0.00%	0.00%
Dow Jones Industrial Average (CAD)	1.61%	3.42%	-0.17%	8.74%	8.74%	19.98%	18.57%	10.02%	13.35%	11.35%	14.13%	14.69%	9.56%
Russell 2000 Index (CAD)	-0.55%	3.63%	-2.20%	5.57%	5.57%	13.81%	14.50%	0.72%	10.76%	7.93%	9.71%	12.46%	7.96%
NASDAQ Composite Total Return Index (CAD)	6.44%	12.98%	9.68%	23.04%	23.04%	34.02%	31.69%	11.42%	16.25%	19.30%	19.01%	18.82%	12.59%
International Equities													
MSCI World Net Index (CAD)	2.42%	6.16%	3.78%	15.96%	15.96%	24.29%	22.92%	10.47%	14.26%	12.81%	11.93%	12.29%	8.31%
MSCI All Country World Index (CAD)	2.65%	6.04%	4.15%	15.59%	15.59%	23.78%	21.94%	9.43%	13.60%	12.25%	11.74%	12.14%	8.62%
MSCI All Country World Ex US Index (CAD)	0.32%	2.53%	2.30%	10.04%	10.04%	15.99%	16.12%	4.39%	8.96%	7.03%	6.98%	7.87%	6.37%
MSCI EAFE Net Index (CAD)	-1.24%	1.79%	0.69%	9.31%	9.31%	15.34%	18.54%	6.38%	9.71%	7.45%	6.98%	7.93%	5.73%
MSCI Europe Net Index (CAD)	-1.87%	2.08%	1.67%	9.80%	9.80%	15.48%	20.12%	7.39%	11.06%	8.13%	6.80%	8.21%	5.94%
MSCI Emerging Markets Net Index (CAD)	4.34%	4.11%	6.17%	11.54%	11.54%	16.38%	10.22%	-1.85%	4.91%	4.05%	5.40%	6.05%	7.38%

Calendar Year Returns

30-Jun-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 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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