

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-Oct-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)	0.29%	0.61%	0.95%	2.09%	3.75%	4.60%	4.61%	3.61%	2.73%	2.31%	1.62%	1.36%	1.71%
FTSE Canada Short Term Overall Bond Index (CAD)	-0.30%	1.00%	1.52%	4.78%	4.70%	8.16%	5.24%	2.01%	1.23%	1.92%	1.90%	2.24%	2.90%
FTSE Canada Universe Bond Index (CAD)	-1.01%	0.87%	1.20%	6.62%	3.21%	11.34%	5.52%	-0.09%	-0.99%	0.46%	2.09%	3.05%	3.69%
FTSE Canada High Yield Overall Bond Index (CAD)	0.73%	2.63%	3.40%	6.08%	9.54%	16.21%	11.12%	4.55%	5.73%	5.41%	5.47%	6.31%	6.43%
Bloomberg Global Aggregate Bond Index (CAD)	-0.28%	1.66%	1.53%	6.44%	5.85%	9.99%	6.71%	-0.25%	-2.30%	-0.47%	2.38%	2.76%	2.85%
Canadian Equities													
S&P/TSX Composite Index (CAD)	0.85%	4.03%	5.30%	12.95%	18.23%	32.04%	15.15%	8.04%	15.02%	11.32%	8.41%	8.64%	8.21%
S&P/TSX Composite Dividend Index (CAD)	0.78%	3.60%	4.55%	13.11%	18.44%	30.76%	14.14%	10.00%	16.62%	11.63%	8.87%	9.17%	N/A
S&P/TSX Preferred Share Index (CAD)	-1.38%	-0.91%	1.77%	7.10%	18.83%	31.15%	10.84%	0.96%	7.30%	6.26%	2.60%	3.51%	2.83%
S&P/TSX Small-Cap Index (CAD)	1.39%	5.24%	3.91%	10.68%	19.66%	30.17%	14.46%	3.54%	14.22%	10.82%	6.04%	5.90%	4.67%
Sectors													
S&P/TSX Capped REIT Index (CAD)	-8.75%	-2.81%	3.52%	12.56%	4.36%	23.32%	6.56%	-3.04%	8.41%	0.84%	5.05%	8.43%	7.90%
S&P/TSX Capped Income Trust Index	-5.72%	1.87%	6.38%	19.32%	9.83%	34.59%	6.44%	-1.19%	8.04%	3.36%	6.45%	9.96%	9.34%
MSCI U.S. REIT Index (CAD)	0.21%	3.12%	7.08%	23.22%	18.93%	37.03%	14.55%	5.45%	13.40%	5.79%	8.72%	12.48%	8.36%
S&P/TSX Capped Financial Index (CAD)	0.79%	6.70%	9.68%	19.90%	22.98%	45.84%	18.76%	9.98%	19.96%	12.27%	10.38%	11.28%	9.81%
S&P/TSX Capped Real Estate Index (CAD)	-5.68%	-0.40%	4.55%	17.33%	10.84%	30.63%	11.11%	-1.46%	9.01%	2.99%	6.54%	10.26%	8.76%
S&P/TSX Capped Energy Index (CAD)	3.21%	-3.30%	-5.45%	-5.68%	15.68%	6.37%	6.21%	23.45%	48.95%	21.81%	3.91%	2.98%	4.93%
S&P/TSX Capped Materials Index (CAD)	3.67%	6.96%	6.48%	17.91%	31.96%	40.25%	19.14%	11.53%	7.96%	11.89%	9.02%	3.78%	6.43%
S&P/TSX Global Gold Index (CAD)	3.28%	5.06%	5.98%	23.81%	36.02%	44.56%	29.06%	14.15%	4.40%	10.95%	12.57%	2.60%	4.03%
WTI Crude Oil (CAD)	4.83%	-2.60%	-10.30%	-14.23%	2.19%	-14.16%	-9.56%	-2.32%	19.07%	6.14%	0.55%	0.97%	2.11%
US Equities													
S&P 500 Index (CAD)	2.25%	4.68%	4.60%	15.75%	27.88%	38.58%	24.64%	13.44%	18.01%	16.64%	15.42%	16.20%	11.32%
Dow Jones Industrial Average (CAD)	1.89%	4.13%	3.65%	13.11%	18.93%	29.38%	16.55%	11.71%	15.59%	12.69%	14.04%	14.81%	10.76%
Russell 2000 Index (CAD)	1.69%	2.65%	-1.35%	13.69%	15.82%	34.63%	11.93%	3.94%	12.02%	9.79%	10.25%	12.92%	9.02%
NASDAQ Composite Total Return Index (CAD)	2.67%	5.75%	3.93%	17.69%	28.16%	42.45%	30.79%	10.38%	15.63%	19.22%	18.20%	18.86%	13.55%
International Equities													
MSCI World Net Index (CAD)	1.14%	3.23%	3.38%	12.75%	23.16%	34.23%	22.85%	10.63%	15.30%	13.35%	12.14%	12.23%	9.07%
MSCI All Country World Index (CAD)	0.90%	3.52%	3.60%	12.73%	22.88%	33.71%	22.91%	10.15%	14.39%	12.86%	11.95%	12.04%	9.36%
MSCI All Country World Ex US Index (CAD)	-1.83%	1.10%	1.46%	7.49%	15.36%	25.50%	19.96%	6.20%	9.74%	7.55%	7.56%	7.55%	6.89%
MSCI EAFE Net Index (CAD)	-2.43%	-1.29%	-0.57%	5.17%	12.95%	23.47%	19.90%	6.80%	11.03%	7.50%	7.53%	7.52%	6.24%
MSCI Europe Net Index (CAD)	-2.90%	-2.29%	-0.92%	4.30%	12.19%	22.93%	20.33%	7.11%	12.64%	8.18%	7.49%	7.51%	6.31%
MSCI Emerging Markets Net Index (CAD)	-1.41%	5.43%	4.52%	10.18%	18.05%	25.83%	19.12%	2.50%	4.03%	5.16%	5.65%	5.63%	7.64%

Calendar Year Returns

31-Oct-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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