

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-Jan-25	1m	2m	3m	6m	YTD	1Y	2Y	3Y	4Y	5Y	10Y	15Y	20Y
Canadian Fixed Income													
Bank of Canada 91 Day T-bill (CAD)	0.23%	0.49%	0.77%	1.73%	0.23%	4.13%	4.47%	3.86%	2.92%	2.38%	1.68%	1.41%	1.72%
FTSE Canada Short Term Overall Bond Index (CAD)	0.88%	1.26%	1.84%	3.39%	0.88%	6.82%	5.11%	2.75%	1.54%	2.10%	1.82%	2.27%	2.90%
FTSE Canada Universe Bond Index (CAD)	1.20%	0.50%	2.19%	3.42%	1.20%	6.94%	4.48%	0.95%	-0.52%	0.45%	1.64%	3.08%	3.65%
FTSE Canada High Yield Overall Bond Index (CAD)	0.61%	1.41%	2.40%	5.88%	0.61%	11.18%	9.94%	5.40%	5.21%	5.47%	6.11%	6.19%	6.39%
Bloomberg Global Aggregate Bond Index (CAD)	1.27%	1.79%	2.59%	4.16%	1.27%	8.67%	4.80%	0.59%	-1.17%	-0.30%	1.56%	3.07%	2.73%
Canadian Equities													
S&P/TSX Composite Index (CAD)	3.48%	0.09%	6.47%	12.11%	3.48%	25.19%	14.43%	9.96%	13.54%	11.45%	8.96%	8.92%	8.33%
S&P/TSX Composite Dividend Index (CAD)	3.06%	-0.26%	4.29%	9.03%	3.06%	23.08%	12.71%	9.86%	14.87%	11.42%	9.34%	9.36%	N/A
S&P/TSX Preferred Share Index (CAD)	2.25%	4.89%	7.30%	9.20%	2.25%	20.50%	12.20%	3.43%	6.51%	6.97%	3.76%	3.73%	3.09%
S&P/TSX Small-Cap Index (CAD)	0.65%	-2.66%	-0.04%	3.87%	0.65%	20.05%	7.28%	4.75%	8.02%	9.71%	6.03%	5.26%	4.17%
Sectors													
S&P/TSX Capped REIT Index (CAD)	-0.91%	-6.78%	-7.30%	-4.04%	-0.91%	-1.95%	-5.03%	-4.85%	2.71%	-1.45%	3.60%	7.02%	7.00%
S&P/TSX Capped Income Trust Index	0.59%	-6.29%	-4.71%	1.37%	0.59%	5.13%	-0.66%	-2.15%	2.67%	1.23%	5.07%	9.10%	8.37%
MSCI U.S. REIT Index (CAD)	1.75%	-3.21%	1.48%	8.67%	1.75%	24.26%	10.75%	4.90%	11.18%	6.19%	6.49%	12.08%	8.35%
S&P/TSX Capped Financial Index (CAD)	2.69%	1.02%	8.64%	19.16%	2.69%	33.95%	18.34%	10.13%	17.38%	13.56%	12.12%	11.76%	10.23%
S&P/TSX Capped Real Estate Index (CAD)	0.44%	-5.61%	-4.63%	-0.29%	0.44%	5.31%	1.10%	-1.96%	4.72%	1.08%	5.02%	9.34%	7.88%
S&P/TSX Capped Energy Index (CAD)	0.34%	-3.59%	-0.32%	-5.75%	0.34%	14.45%	7.59%	16.24%	36.34%	20.28%	5.73%	3.03%	4.42%
S&P/TSX Capped Materials Index (CAD)	10.22%	4.35%	1.27%	7.84%	10.22%	42.59%	9.16%	11.60%	9.72%	11.68%	7.07%	3.81%	6.40%
S&P/TSX Global Gold Index (CAD)	16.06%	9.24%	3.08%	9.25%	16.06%	52.42%	15.64%	14.13%	8.92%	10.14%	8.82%	3.18%	4.70%
WTI Crude Oil (CAD)	1.84%	10.33%	8.80%	-2.40%	1.84%	3.65%	-0.09%	-2.15%	12.03%	8.88%	5.49%	1.99%	2.82%
US Equities													
S&P 500 Index (CAD)	3.50%	3.78%	10.36%	15.44%	3.50%	36.99%	28.73%	16.86%	18.30%	17.28%	15.28%	16.73%	11.50%
Dow Jones Industrial Average (CAD)	5.52%	2.82%	11.27%	15.33%	5.52%	28.92%	21.50%	15.34%	16.20%	13.84%	14.00%	15.39%	10.98%
Russell 2000 Index (CAD)	3.34%	-2.62%	8.54%	7.07%	3.34%	29.10%	15.05%	10.30%	7.18%	10.66%	9.90%	13.09%	9.00%
NASDAQ Composite Total Return Index (CAD)	2.37%	5.73%	12.89%	17.32%	2.37%	41.32%	36.66%	17.15%	15.10%	19.56%	18.20%	19.50%	13.89%
International Equities													
MSCI World Net Index (CAD)	4.25%	4.29%	9.57%	13.27%	4.25%	31.60%	24.16%	14.39%	14.79%	14.13%	12.01%	12.88%	9.12%
MSCI All Country World Index (CAD)	4.10%	4.43%	8.86%	12.77%	4.10%	31.22%	23.04%	13.66%	13.53%	13.54%	11.78%	12.62%	9.35%
MSCI All Country World Ex US Index (CAD)	4.77%	5.56%	5.09%	6.63%	4.77%	20.84%	13.47%	8.59%	7.32%	7.96%	7.15%	7.98%	6.57%
MSCI EAFE Net Index (CAD)	5.99%	6.40%	6.26%	5.66%	5.99%	17.78%	13.90%	9.77%	8.96%	8.20%	7.10%	8.11%	6.00%
MSCI Europe Net Index (CAD)	7.63%	7.86%	6.51%	5.53%	7.63%	18.07%	14.14%	9.76%	10.34%	8.81%	7.10%	8.17%	6.05%
MSCI Emerging Markets Net Index (CAD)	2.50%	5.14%	1.81%	6.41%	2.50%	24.39%	9.95%	3.69%	0.73%	4.93%	5.15%	5.67%	6.91%

Calendar Year Returns

31-Jan-25	2024	2023	2022	2021	2020	2019	2018	2017	2016	2015	2014	2013	2012
Consumer Price Index (CAD)	1.83%	3.40%	6.32%	4.80%	0.73%	2.25%	1.99%	1.86%	1.50%	1.53%	1.47%	1.24%	0.83%
Bank of Canada 91 Day T-bill (CAD)	4.31%	4.77%	2.32%	0.12%	0.39%	1.66%	1.40%	0.71%	0.50%	0.51%	0.91%	0.97%	0.95%
FTSE Canada Short Term Overall Bond Index (CAD)	5.70%	5.02%	-4.04%	-0.93%	5.29%	3.10%	1.91%	0.08%	1.01%	2.61%	3.06%	1.74%	2.01%
FTSE Canada Universe Bond Index (CAD)	4.23%	6.69%	-11.69%	-2.54%	8.68%	6.87%	1.41%	2.52%	1.66%	3.52%	8.79%	-1.19%	3.60%
FTSE Canada High Yield Overall Bond Index (CAD)	11.48%	10.00%	-5.44%	6.18%	6.69%	8.48%	2.15%	9.94%	16.93%	-3.81%	2.54%	5.41%	14.75%
Bloomberg Global Aggregate Bond Index (CAD)	7.23%	2.88%	-10.16%	-5.52%	7.28%	1.44%	7.70%	0.34%	-1.45%	16.15%	9.65%	3.94%	2.01%
S&P/TSX Composite Index (CAD)	21.65%	11.73%	-5.84%	25.09%	5.59%	22.88%	-8.88%	9.10%	21.09%	-8.32%	10.56%	12.99%	7.18%
S&P/TSX Small-Cap Index (CAD)	18.83%	4.79%	-9.29%	20.27%	12.87%	15.84%	-18.17%	2.75%	38.48%	-13.31%	-2.34%	7.60%	-2.23%
S&P 500 Net Total Return Index (CAD)	36.36%	22.30%	-12.59%	27.07%	15.69%	24.09%	3.62%	13.15%	7.38%	20.83%	23.18%	40.37%	12.67%
Dow Jones Industrial Average (CAD)	25.42%	13.07%	-0.09%	19.92%	7.80%	19.01%	5.21%	19.69%	12.47%	20.19%	19.96%	38.35%	7.80%
NASDAQ Composite Total Return Index (CAD)	41.33%	40.76%	-27.63%	21.14%	42.38%	29.78%	5.91%	21.12%	5.10%	28.28%	25.09%	49.52%	14.85%
Russell 2000 Index (CAD)	21.65%	13.79%	-14.65%	13.84%	17.86%	19.18%	-3.00%	7.10%	17.08%	14.64%	14.35%	48.14%	13.78%
MSCI World Net Index (CAD)	29.43%	20.47%	-12.19%	20.78%	13.87%	21.22%	-0.49%	14.36%	3.79%	18.89%	14.39%	35.18%	13.26%
MSCI All Country World Index (CAD)	28.49%	19.48%	-12.03%	17.97%	14.76%	20.89%	-0.72%	16.47%	4.78%	17.77%	14.19%	31.77%	14.24%
MSCI All Country World Ex US Index (CAD)	15.72%	13.09%	-9.43%	7.37%	9.18%	15.96%	-6.01%	19.38%	1.38%	13.63%	5.27%	23.55%	14.79%
MSCI EAFE Net Index (CAD)	13.24%	15.07%	-8.23%	10.32%	5.92%	15.85%	-6.03%	16.82%	-2.49%	18.95%	3.67%	31.02%	14.72%
MSCI Emerging Markets Net Index (CAD)	17.25%	6.88%	-14.28%	-3.37%	16.23%	12.43%	-6.88%	28.26%	7.34%	2.04%	6.63%	3.93%	15.61%

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