

S&P Dow Jones Indices

A Division of **S&P Global**

Index Dashboard: Canada

October 31, 2017

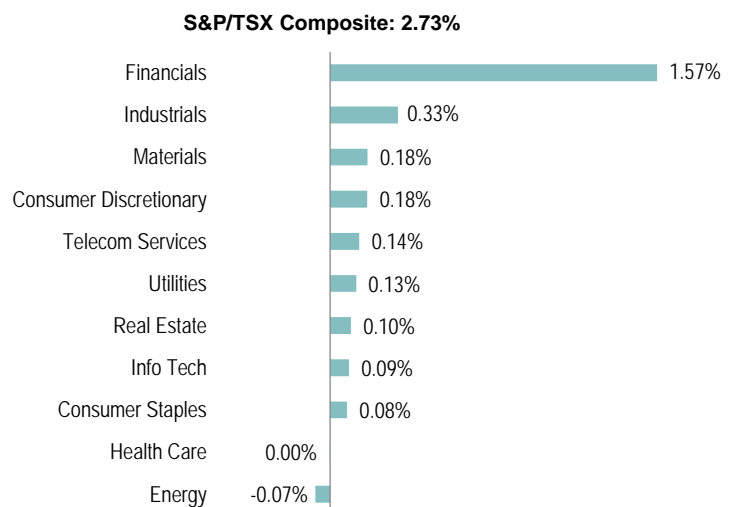
INDEX	1M	YTD	12M
Equity			
S&P/TSX Composite (16026)	2.73%	7.30%	11.48%
S&P/TSX Composite Equal Weight	1.91%	5.49%	10.64%
S&P/TSX Capped Composite	2.73%	7.30%	11.48%
S&P/TSX 60 (947)	3.03%	7.79%	12.26%
S&P/TSX 60 Equal Weight	2.69%	6.06%	9.64%
Dow Jones Canada Select Growth	1.69%	7.06%	7.49%
Dow Jones Canada Select Value	3.62%	7.81%	12.80%
S&P/TSX Composite High Dividend	2.19%	6.26%	12.02%
S&P/TSX Canadian Dividend Aristocrats®	2.32%	4.30%	12.28%
Dow Jones Canada Select Dividend	3.75%	9.41%	18.87%
S&P/TSX Composite Low Volatility	2.52%	10.18%	13.37%
S&P/TSX 60 VIX (11.69)	8.85%	-8.53%	-28.59%
Industries			
S&P/TSX Global Base Metals	5.15%	20.61%	28.88%
S&P/TSX Composite Diversified Banks	5.12%	13.13%	23.08%
S&P/TSX Composite Industrials	3.42%	18.64%	25.30%
S&P/TSX Capped Energy	1.80%	-10.84%	-2.98%
S&P/TSX Global Gold	-0.49%	1.09%	-12.46%
Global Equity			
S&P Developed Ex-U.S. BMI	1.78%	22.90%	24.33%
S&P Emerging BMI	2.60%	30.25%	24.37%
S&P Frontier BMI	0.24%	21.12%	24.84%
Dow Jones Industrial Average™ (23377)	4.44%	20.58%	32.07%
S&P 500® (2575)	2.33%	16.91%	23.63%
S&P 700	1.76%	23.49%	24.73%
S&P Asia 50	5.70%	39.63%	34.85%
S&P/TOPIX 150	5.50%	20.79%	19.47%
S&P/ASX All Australian 50	1.37%	12.91%	16.10%
S&P Europe 350®	0.63%	24.08%	27.96%
S&P Latin America 40	-3.13%	24.89%	12.49%
S&P BMI International Developed Low Volatility	0.71%	19.56%	18.49%
S&P BMI Emerging Markets Low Volatility	1.23%	20.43%	14.51%
S&P 500 Low Volatility	1.90%	14.33%	17.89%

INDEX	1M	YTD	12M
S&P/TSX Composite Sectors			
Financials	4.58%	12.08%	21.85%
Real Estate	3.54%	8.62%	11.90%
Industrials	3.42%	18.64%	25.30%
Consumer Discretionary	3.30%	21.32%	26.00%
Utilities	3.29%	11.49%	9.42%
Telecom Services	2.95%	13.34%	10.39%
Information Technology	2.80%	16.09%	17.04%
Consumer Staples	2.31%	3.84%	0.38%
Materials	1.58%	4.16%	-1.41%
Health Care	-0.19%	-8.67%	-20.69%
Energy	-0.35%	-7.94%	-2.35%
Equal Weight			
S&P/TSX Equal Weight Gbl Base Metals	7.40%	28.10%	41.86%
S&P/TSX Equal Weight Diversified Banks	4.92%	12.71%	24.01%
S&P/TSX Equal Weight Industrials	5.20%	18.72%	26.13%
S&P/TSX Equal Weight Oil & Gas	1.32%	-9.66%	-3.41%
S&P/TSX Equal Weight Global Gold	-1.50%	-0.40%	-15.24%
Fixed Income			
		Yield	
S&P Canada Aggregate Bond*	2.22%	1.41%	1.84%
S&P Canada Investment Grade Corporate Bond*	2.57%	1.23%	2.52%
S&P Canada Sovereign Bond*	1.65%	1.01%	0.27%
S&P/LSTA U.S. Leveraged Loan 100 (CAD)	4.80%	3.66%	-1.07%
S&P/TSX North American Preferred Stock	5.52%	2.28%	8.51%
S&P/TSX Preferred Share	4.73%	1.97%	12.77%
Commodity			
Dow Jones Commodity (DJCI)	2.04%	1.25%	4.95%
S&P GSCI®	3.82%	-0.08%	7.28%
S&P GSCI Livestock	9.59%	16.46%	32.35%
S&P GSCI Energy	4.88%	-2.85%	9.37%
S&P GSCI Industrial Metals	4.37%	23.38%	28.91%
S&P GSCI Precious Metals	-0.89%	8.87%	-1.82%
S&P GSCI Agriculture	-1.71%	-11.68%	-16.50%

Summary

- October was another good month for Canadian equities. The S&P/TSX Composite, with the Financials sector as the biggest contributor, gained 2.7%. With the exception of Energy and Health Care, all sectors were positive for the month. The two sectors were also the biggest laggards year to date.
- U.S. equities were up again in October with the DJIA gaining 4.4% and the S&P 500 up 2.3%. Large-caps led the rally as both the S&P MidCap 400 and the S&P SmallCap 600 registered smaller gains of 2.2% and 1.0%, respectively.
- Both the S&P Developed Ex-U.S. BMI and the S&P Emerging BMI posted solid gains, up 1.8% and 2.6%, respectively.
- Commodities had another good month, with the S&P GSCI, boosted by Energy, up 3.8% and the DJCI up 2.0%.

S&P/TSX Composite Sector Contribution October 2017



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