

# S&P Dow Jones Indices

A Division of **S&P Global**

## Index Dashboard: Canada

March 29, 2018

INDEX	1M	QTD	12M
<b>Equity</b>			
S&P/TSX Composite (15367)	-0.16%	-4.52%	1.71%
S&P/TSX Composite Equal Weight	0.02%	-5.31%	-1.27%
S&P/TSX Capped Composite	-0.16%	-4.52%	1.71%
S&P/TSX 60 (909)	-0.20%	-4.61%	2.22%
S&P/TSX 60 Equal Weight	0.66%	-3.53%	3.70%
Dow Jones Canada Select Growth	-0.59%	-5.86%	-0.19%
Dow Jones Canada Select Value	0.41%	-3.74%	3.04%
S&P/TSX Composite High Dividend	-0.44%	-6.40%	-1.62%
S&P/TSX Canadian Dividend Aristocrats®	-1.81%	-6.98%	-4.27%
Dow Jones Canada Select Dividend	-1.88%	-7.04%	1.34%
S&P/TSX Composite Low Volatility	0.12%	-3.54%	1.90%
S&P/TSX 60 VIX (14.04)	-11.81%	26.03%	22.62%
<b>Industries</b>			
S&P/TSX Composite Industrials	-2.10%	-2.60%	10.68%
S&P/TSX Composite Diversified Banks	-1.06%	-2.04%	7.39%
S&P/TSX Global Gold	4.20%	-4.20%	-9.39%
S&P/TSX Global Base Metals	-4.35%	-3.48%	19.31%
S&P/TSX Capped Energy	4.32%	-7.46%	-9.00%
<b>Global Equity</b>			
S&P Developed Ex-U.S. BMI	-1.51%	-1.71%	15.91%
S&P Emerging BMI	-2.63%	1.37%	23.74%
S&P Frontier BMI	-0.16%	6.16%	24.01%
Dow Jones Industrial Average®(24103)	-3.59%	-1.96%	19.39%
S&P 500® (2641)	-2.54%	-0.76%	13.99%
S&P 700	-1.54%	-1.37%	15.84%
S&P Asia 50	-1.02%	1.61%	30.52%
S&P/TOPIX 150	-2.40%	0.12%	19.43%
S&P/ASX All Australian 50	-5.54%	-5.71%	0.04%
S&P Europe 350®	-1.23%	-2.06%	14.78%
S&P Latin America 40	-0.68%	9.65%	20.99%
S&P BMI International Developed Low Volatility	-0.52%	-1.52%	11.96%
S&P BMI Emerging Markets Low Volatility	-0.58%	2.98%	18.25%
S&P 500 Low Volatility	0.85%	-0.86%	10.63%

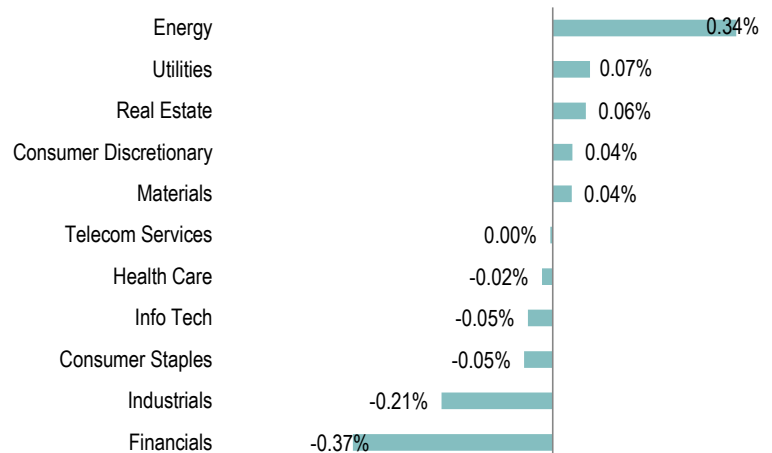
INDEX	1M	QTD	12M	
<b>S&amp;P/TSX Composite Sectors</b>				
Information Technology	-1.21%	10.18%	20.26%	
Real Estate	2.09%	0.53%	6.81%	
Industrials	-2.10%	-2.60%	10.68%	
Consumer Discretionary	0.67%	-2.87%	11.40%	
Financials	-1.07%	-3.49%	5.67%	
Materials	0.31%	-4.28%	-2.90%	
Utilities	1.91%	-5.85%	-2.77%	
Consumer Staples	-1.47%	-5.92%	-1.21%	
Telecom Services	-0.12%	-6.69%	2.03%	
Energy	1.89%	-9.44%	-10.88%	
Health Care	0.25%	-13.51%	29.04%	
<b>S&amp;P/TSX Equal Weight</b>				
S&P/TSX Equal Weight Industrials	-1.18%	-0.09%	16.28%	
S&P/TSX Equal Weight Diversified Banks	-1.10%	-2.56%	7.27%	
S&P/TSX Equal Weight Global Gold	2.20%	-6.57%	-13.95%	
S&P/TSX Equal Weight Gbl Base Metals	-5.23%	-11.20%	12.32%	
S&P/TSX Equal Weight Oil & Gas	3.68%	-8.46%	-10.26%	
<b>Fixed Income</b>				
<b>Yield</b>				
S&P Canada Aggregate Bond*	2.49%	0.56%	-0.01%	1.18%
S&P Canada Investment Grade Corporate Bond*	3.03%	0.22%	0.14%	1.28%
S&P Canada Sovereign Bond*	1.92%	0.63%	0.24%	-0.19%
S&P/LSTA U.S. Leveraged Loan 100 (CAD)*	4.87%	0.81%	4.26%	0.41%
S&P/TSX North American Preferred Stock	5.59%	0.21%	1.08%	2.59%
S&P/TSX Preferred Share	4.73%	-0.66%	-0.15%	5.52%
<b>Commodity</b>				
Dow Jones Commodity (DJCI)	0.03%	0.72%	7.26%	
S&P GSCI	2.22%	2.19%	13.83%	
S&P GSCI Energy	6.02%	5.13%	23.72%	
S&P GSCI Agriculture	-2.80%	3.28%	-7.07%	
S&P GSCI Precious Metals	0.30%	0.31%	3.17%	
S&P GSCI Industrial Metals	-4.51%	-7.15%	9.72%	
S&P GSCI Livestock	-7.21%	-9.76%	-3.49%	

### Summary

- Canadian equities were slightly negative in March, with the S&P/TSX Composite down 0.16%. Real Estate was the top performing sector, up 2%, while Industrials was the laggard, down 2%.
- March was challenging for U.S. large-cap equities, with the S&P 500 down 3%. Smaller caps performed better, as the S&P MidCap 400 and the S&P SmallCap 600 registered gains of 1% and 2%, respectively.
- International markets declined, as the S&P Developed Ex-U.S. BMI and the S&P Emerging BMI posted March losses of 2% and 3%, respectively.
- In commodities, the S&P GSCI gained 2%, while the DJCI was flat.

### S&P/TSX Composite Sector Contribution March 2018

S&P/TSX Composite: -0.16%



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