

S&P Dow Jones Indices

A Division of **S&P Global**

Index Dashboard: Canada

May 31, 2018

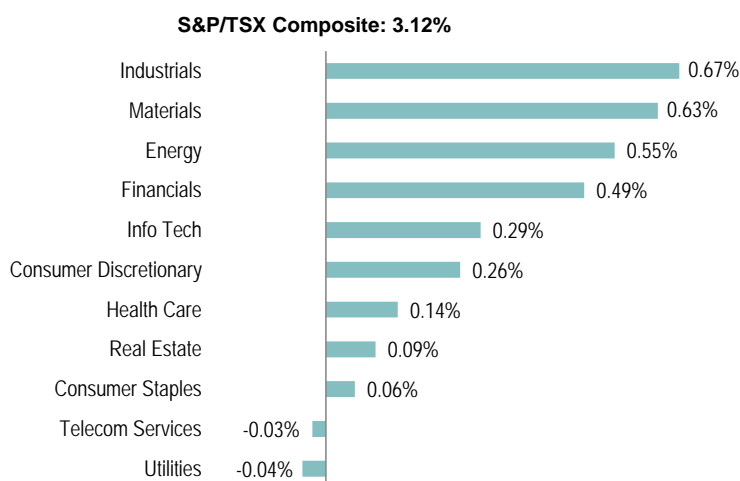
INDEX	1M	QTD	YTD
Equity			
S&P/TSX Composite (index level: 16062)	3.12%	4.99%	0.25%
S&P/TSX Composite Equal Weight	2.68%	6.09%	0.45%
S&P/TSX Capped Composite	3.12%	4.99%	0.25%
S&P/TSX 60 (index level: 950)	3.34%	5.06%	0.22%
S&P/TSX 60 Equal Weight	3.71%	6.53%	2.77%
Dow Jones Canada Select Growth	4.56%	5.93%	-0.27%
Dow Jones Canada Select Value	2.17%	4.36%	0.46%
S&P/TSX Composite High Dividend	1.15%	2.45%	-4.10%
S&P/TSX Canadian Dividend Aristocrats®	1.93%	3.52%	-3.71%
Dow Jones Canada Select Dividend	0.07%	1.67%	-5.49%
S&P/TSX Composite Low Volatility	1.31%	1.48%	-2.12%
S&P/TSX 60 VIX (index level: 13.11)	-9.40%	-6.62%	17.68%
Industries			
S&P/TSX Composite Industrials	6.81%	9.86%	7.00%
S&P/TSX Capped Energy	1.56%	14.07%	5.57%
S&P/TSX Composite Diversified Banks	1.83%	1.53%	-0.54%
S&P/TSX Global Base Metals	3.48%	4.62%	0.98%
S&P/TSX Global Gold	1.14%	2.02%	-2.27%
Global Equity			
S&P Developed Ex-U.S. BMI	-1.66%	0.55%	-0.98%
S&P Emerging BMI	-2.88%	-3.68%	-2.25%
S&P Frontier BMI	-7.45%	-9.21%	-3.48%
Dow Jones Industrial Average® (index level: 24416)	1.41%	1.76%	-0.24%
S&P 500® (index level: 2705)	2.41%	2.80%	2.02%
S&P 700	-2.29%	-0.33%	-1.47%
S&P Asia 50	-2.00%	-0.63%	1.15%
S&P/TOPIX 150	-1.32%	-0.54%	0.48%
S&P/ASX All Australian 50	1.06%	3.80%	-2.12%
S&P Europe 350®	-3.12%	-0.27%	-2.33%
S&P Latin America 40	-14.20%	-15.61%	-7.47%
S&P BMI International Developed Low Volatility	-1.17%	0.49%	-1.05%
S&P BMI Emerging Markets Low Volatility	-3.63%	-3.16%	-0.02%
S&P 500 Low Volatility	0.73%	0.16%	-0.71%

INDEX	1M	QTD	YTD
S&P/TSX Composite Sectors			
Health Care	11.88%	7.87%	-6.71%
Information Technology	7.77%	10.38%	21.62%
Industrials	6.81%	9.86%	7.00%
Materials	5.55%	5.96%	1.42%
Consumer Discretionary	4.67%	5.90%	2.86%
Real Estate	3.33%	3.02%	3.57%
Energy	2.81%	9.88%	-0.50%
Consumer Staples	1.61%	0.26%	-5.67%
Financials	1.44%	2.00%	-1.55%
Telecom Services	-0.57%	0.11%	-6.59%
Utilities	-1.24%	-2.80%	-8.49%
S&P/TSX Equal Weight			
S&P/TSX Equal Weight Industrials	4.61%	5.74%	5.65%
S&P/TSX Equal Weight Oil & Gas	2.40%	11.34%	1.93%
S&P/TSX Equal Weight Diversified Banks	1.73%	1.59%	-1.01%
S&P/TSX Equal Weight Gbl Base Metals	-0.14%	-0.69%	-11.81%
S&P/TSX Equal Weight Global Gold	0.69%	2.14%	-4.57%
Fixed Income			
		Yield	
S&P Canada Aggregate Bond*	2.59%	0.63%	-0.19%
S&P Canada Investment Grade Corporate Bond*	3.18%	0.36%	-0.03%
S&P Canada Sovereign Bond*	2.00%	0.55%	-0.24%
S&P/LSTA U.S. Leveraged Loan 100 (CAD)*	5.28%	0.44%	0.28%
S&P/TSX North American Preferred Stock	5.52%	1.51%	0.71%
S&P/TSX Preferred Share	4.73%	0.97%	0.55%
Commodity			
Dow Jones Commodity (DJCI)	1.24%	4.19%	4.94%
S&P GSCI	1.45%	6.56%	8.89%
S&P GSCI Livestock	2.15%	3.14%	-6.93%
S&P GSCI Industrial Metals	2.10%	6.48%	-1.14%
S&P GSCI Energy	1.48%	8.07%	13.62%
S&P GSCI Agriculture	1.26%	4.14%	7.56%
S&P GSCI Precious Metals	-1.22%	-1.57%	-1.27%

Summary

- Canadian equities gained in May, with the S&P/TSX Composite up 3%. Health Care was the top performing sector, up 12%, while Utilities was the laggard, down 1%.
- U.S. large-cap equities ended May strongly, with the S&P 500 up 2%. Smaller caps performed better, as the S&P MidCap 400 and S&P SmallCap 600 gained 4% and 6%, respectively.
- Emerging and frontier markets posted losses, with the S&P Emerging BMI and S&P Frontier BMI down 3% and 7%, respectively. Performance influences include the dollar's strong performance and a flight to safety as a result of political turbulence in Italy.
- In commodities, the S&P GSCI and the DJCI both gained 1%.

S&P/TSX Composite Sector Contribution May 2018



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