

S&P Dow Jones Indices

A Division of **S&P Global**

Index Dashboard: Canada

October 31, 2018

INDEX	1M	QTD	YTD
Equity			
S&P/TSX Composite (index level: 15027)	-6.27%	-6.27%	-5.00%
S&P/TSX Composite Equal Weight	-6.97%	-6.97%	-7.53%
S&P/TSX Capped Composite	-6.27%	-6.27%	-5.00%
S&P/TSX 60 (index level: 895)	-5.73%	-5.73%	-4.33%
S&P/TSX 60 Equal Weight	-5.75%	-5.75%	-4.73%
Dow Jones Canada Select Growth	-5.14%	-5.14%	-3.45%
Dow Jones Canada Select Value	-7.06%	-7.06%	-6.16%
S&P/TSX Composite High Dividend	-4.87%	-4.87%	-6.85%
S&P/TSX Canadian Dividend Aristocrats®	-3.82%	-3.82%	-3.76%
Dow Jones Canada Select Dividend	-4.63%	-4.63%	-9.22%
S&P/TSX Composite Low Volatility	-3.43%	-3.43%	-4.29%
S&P/TSX 60 VIX (index level: 19.24)	43.15%	43.15%	72.71%
Industries			
S&P/TSX Global Gold	3.66%	3.66%	-17.39%
S&P/TSX Composite Diversified Banks	-6.52%	-6.52%	-2.32%
S&P/TSX Composite Industrials	-5.85%	-5.85%	6.02%
S&P/TSX Capped Energy	-13.83%	-13.83%	-12.09%
S&P/TSX Global Base Metals	-10.83%	-10.83%	-19.82%
Global Equity			
S&P Developed Ex-U.S. BMI	-8.60%	-8.60%	-9.82%
S&P Emerging BMI	-7.60%	-7.60%	-15.07%
S&P Frontier BMI	-3.36%	-3.36%	-10.68%
Dow Jones Industrial Average® (index level: 25116)	-4.98%	-4.98%	3.41%
S&P 500® (index level: 2712)	-6.84%	-6.84%	3.01%
S&P 700	-7.88%	-7.88%	-9.17%
S&P Latin America 40	4.85%	4.85%	-1.32%
S&P/ASX All Australian 50	-7.09%	-7.09%	-8.89%
S&P Europe 350®	-7.82%	-7.82%	-9.56%
S&P/TOPIX 150	-8.77%	-8.77%	-6.52%
S&P Asia 50	-11.93%	-11.93%	-15.25%
S&P BMI International Developed Low Volatility	-5.19%	-5.19%	-5.65%
S&P BMI Emerging Markets Low Volatility	-7.79%	-7.79%	-5.76%
S&P 500 Low Volatility	-2.87%	-2.87%	2.75%

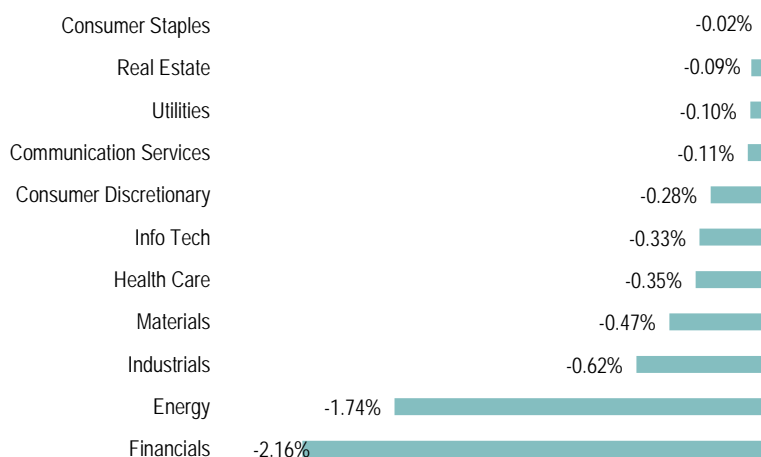
INDEX	1M	QTD	YTD
S&P/TSX Composite Sectors			
Consumer Staples	-0.71%	-0.71%	-4.22%
Communication Services	-2.06%	-2.06%	-4.72%
Utilities	-2.55%	-2.55%	-10.11%
Real Estate	-3.01%	-3.01%	6.05%
Materials	-4.63%	-4.63%	-14.25%
Industrials	-5.85%	-5.85%	6.02%
Financials	-6.33%	-6.33%	-4.23%
Consumer Discretionary	-6.35%	-6.35%	-10.76%
Information Technology	-8.13%	-8.13%	15.72%
Energy	-9.10%	-9.10%	-10.17%
Health Care	-17.62%	-17.62%	6.99%
S&P/TSX Equal Weight Global Gold			
S&P/TSX Equal Weight Global Gold	1.52%	1.52%	-20.34%
S&P/TSX Equal Weight Diversified Banks	-6.65%	-6.65%	-2.48%
S&P/TSX Equal Weight Industrials	-9.19%	-9.19%	-0.81%
S&P/TSX Equal Weight Oil & Gas	-11.28%	-11.28%	-9.97%
S&P/TSX Equal Weight Gbl Base Metals	-12.96%	-12.96%	-30.31%
Fixed Income			
	Yield		
S&P Canada Aggregate Bond*	2.87%	-0.33%	-0.33%
S&P Canada Investment Grade Corporate Bond*	3.44%	-0.28%	-0.28%
S&P Canada Sovereign Bond*	2.33%	-0.13%	-0.13%
S&P/LSTA U.S. Leveraged Loan 100 (CAD)*	5.49%	1.46%	1.46%
S&P/TSX North American Preferred Stock	5.69%	-1.65%	-1.65%
S&P/TSX Preferred Share	4.85%	-2.74%	-2.74%
Commodity			
Dow Jones Commodity (DJCI)		-1.97%	-1.97%
S&P GSCI		-5.84%	-5.84%
S&P GSCI Agriculture		2.27%	2.27%
S&P GSCI Precious Metals		1.34%	1.34%
S&P GSCI Livestock		-0.92%	-0.92%
S&P GSCI Industrial Metals		-4.90%	-4.90%
S&P GSCI Energy		-8.43%	-8.43%

Summary

- October was an unpleasant month for equities globally and Canadian equities were no exception. The S&P/TSX Composite lost 6%, bringing it into the red for 2018. All sectors declined. Health Care was down 18% while defensive sectors such as Consumer Staples outperformed the benchmark.
- U.S. equities concluded the spookiest month of 2018 with a loss of 7% in the S&P 500, giving back much of the headway made in the year. The damage worsened monotonically moving down the market cap spectrum, with the S&P SmallCap 600 declining more than 10%.
- The carnage extended globally; the S&P Developed ex-U.S. BMI and S&P Emerging BMI declined 9% and 8%, respectively. Latin America was the lone region to post a positive return, up 5%, driven exclusively by Brazil.
- Commodities declined, with the S&P GSCI down 6% (driven by Energy) though the index is still 5% ahead for 2018.

S&P/TSX Composite Sector Contribution October 2018

S&P/TSX Composite: -6.27%



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