S&P Dow Jones Indices

A Division of S&P Global

Index Dashboard: Canada

December 31, 2018

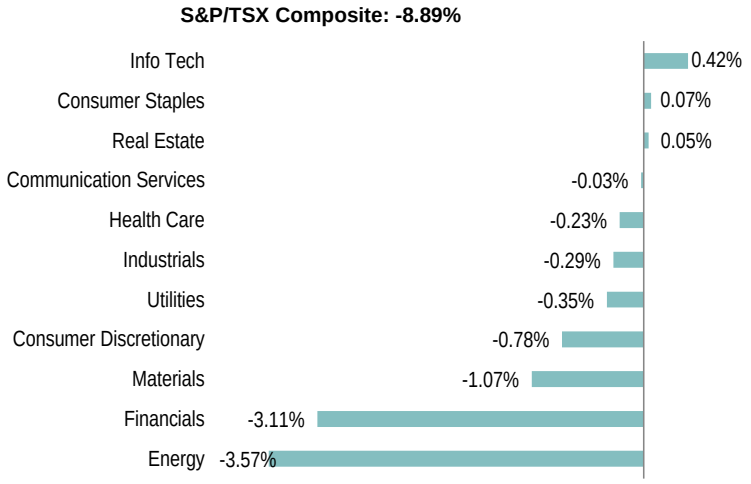
INDEX	1M	QTD	YTD
Equity			
S&P/TSX Composite (index level: 14323)	-5.40%	-10.11%	-8.89%
S&P/TSX Composite Equal Weight	-3.34%	-11.65%	-12.18%
S&P/TSX Capped Composite	-5.40%	-10.11%	-8.89%
S&P/TSX 60 (index level: 859)	-5.55%	-8.93%	-7.58%
S&P/TSX 60 Equal Weight	-3.44%	-7.94%	-6.96%
Dow Jones Canada Select Growth	-5.81%	-7.04%	-5.39%
Dow Jones Canada Select Value	-5.56%	-11.48%	-10.63%
S&P/TSX Composite High Dividend	-5.70%	-8.88%	-10.77%
S&P/TSX Canadian Dividend Aristocrats®	-5.30%	-8.35%	-8.29%
Dow Jones Canada Select Dividend	-5.83%	-7.61%	-12.06%
S&P/TSX Composite Low Volatility	-4.99%	-5.63%	-6.47%
S&P/TSX 60 VIX (index level: 24.98)	45.40%	85.86%	124.24%
Industries			
S&P/TSX Global Gold	13.88%	21.16%	-3.45%
S&P/TSX Composite Industrials	-9.26%	-13.36%	-2.44%
S&P/TSX Composite Diversified Banks	-6.39%	-11.62%	-7.64%
S&P/TSX Capped Energy	-6.90%	-28.02%	-26.57%
S&P/TSX Global Base Metals	-0.37%	-12.29%	-21.14%
Global Equity			
S&P Developed Ex-U.S. BMI	-5.21%	-13.22%	-14.37%
S&P Emerging BMI	-2.68%	-5.93%	-13.53%
S&P Frontier BMI	-3.15%	-4.59%	-11.82%
Dow Jones Industrial Average® (index level: 23327)	-8.59%	-11.31%	-3.48%
S&P 500® (index level: 2507)	-9.03%	-13.52%	-4.38%
S&P 700	-4.62%	-11.98%	-13.21%
S&P Latin America 40	-2.38%	-0.11%	-5.99%
S&P/ASX All Australian 50	-2.78%	-8.69%	-10.46%
S&P Europe 350®	-4.43%	-12.50%	-14.15%
S&P/TOPIX 150*	-7.49%	-15.02%	-12.93%
S&P Asia 50	-1.75%	-9.58%	-12.99%
S&P BMI International Developed Low Volatility	-3.79%	-6.98%	-7.42%
S&P BMI Emerging Markets Low Volatility	-0.60%	-6.48%	-4.43%
S&P 500 Low Volatility	-6.93%	-5.22%	0.27%

INDEX		1M	QTD	YTD
S&P/TSX Composite Sectors				
Information Technology		-5.16%	-10.32%	12.96%
Real Estate		-4.38%	-6.69%	2.03%
Consumer Staples		-1.02%	5.75%	2.01%
Communication Services		-2.75%	1.96%	-0.81%
Industrials		-9.26%	-13.36%	-2.44%
Utilities		-3.14%	-1.29%	-8.94%
Materials		5.73%	0.89%	-9.29%
Financials		-7.13%	-11.31%	-9.32%
Health Care		-16.61%	-35.28%	-15.94%
Consumer Discretionary		-8.53%	-11.86%	-16.01%
Energy		-6.82%	-17.31%	-18.28%
S&P/TSX Equal Weight Global Gold		17.03%	17.46%	-7.84%
S&P/TSX Equal Weight Industrials		-8.63%	-17.31%	-9.68%
S&P/TSX Equal Weight Diversified Banks		-6.75%	-12.25%	-8.32%
S&P/TSX Equal Weight Oil & Gas		-7.55%	-24.86%	-23.75%
S&P/TSX Equal Weight Glbl Base Metals		-6.25%	-18.68%	-34.90%
Fixed Income	**Yield**			
S&P Canada Aggregate Bond*	2.60%	1.42%	1.87%	1.64%
S&P Canada Investment Grade Corporate Bond*	3.32%	1.03%	0.92%	1.27%
S&P Canada Sovereign Bond*	1.92%	1.75%	2.58%	2.53%
S&P/LSTA U.S. Leveraged Loan 100 (CAD)*	6.97%	-0.83%	0.65%	7.96%
S&P/TSX North American Preferred Stock	5.93%	-0.10%	-5.12%	-1.80%
S&P/TSX Preferred Share	5.29%	-1.58%	-10.01%	-7.93%
Commodity				
Dow Jones Commodity (DJCI)		-6.12%	-8.60%	-8.91%
S&P GSCI		-7.75%	-22.94%	-13.82%
S&P GSCI Livestock		-0.60%	-0.03%	-1.49%
S&P GSCI Precious Metals		5.17%	7.05%	-3.58%
S&P GSCI Agriculture		-2.37%	0.54%	-8.05%
S&P GSCI Energy		-11.71%	-33.60%	-17.12%
S&P GSCI Industrial Metals		-4.17%	-7.04%	-18.02%

Summary

- Canadian equities ended the year in negative territory, with the S&P/TSX Composite down 9%. Info Tech was the top performing sector, up 13%, while Energy was the laggard, down 18%.
- 2018 was a disappointing year for U.S. equities, driven by factors such as trade tensions with China, the flattening yield curve, and uncertainty around the trajectory of future rate hikes. The S&P 500® was down 4%, its first negative year since 2008, and smaller-cap performance was even worse, with the S&P MidCap 400® and S&P SmallCap 600® down 11% and 8%, respectively.
- International markets underperformed the U.S., with the S&P Developed Ex-U.S. BMI and S&P Emerging BMI both down 14%.
- Commodities suffered in 2018, with the DJCI down 9% and the S&P GSCI down 14%, as Energy and Industrial Metals were hit hard by plunging oil prices and trade tensions.

S&P/TSX Composite Sector Contribution FY 2018



Source: S&P Dow Jones Indices LLC and/or its affiliates. Data as of December 31, 2018 except * as of December 28, 2018. Index performance based on total return. Returns for international and commodity indices are in USD. Charts and graphs are provided for illustrative purposes. Past performance is no guarantee of future results.

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