

Index

A statistical tool that measures the performance of a security market or economy, based on the performance of a group of securities that represent a particular portion of that market or economy. Each index has its own calculation methods, usually expressed as a percentage change from the base value.

BMO-TSX Composite (CAP 10) Index

A Canadian index which measures the performance of the largest companies traded on the Toronto Stock Exchange (TSX), with no company making up more than 10% of the total index.

DEX Universe Bond Index

A Canadian index which tracks the performance of all domestic fixed income securities with a credit rating of BBB or above.

Investment Property Databank (IPD) Index

An index which measures the returns of commercial properties in Canada.

Morgan Stanley Capital International (MSCI) Europe Australasia and Far East (EAFE) Index

An international equity index consisting of approximately 1,000 securities from 21 countries, excluding the United States and Canada.

Morgan Stanley Capital International (MSCI) World Index

A global index which measures the performance of the stock markets in the United States, Europe, Canada, Australia, New Zealand and the Far East. The index consists of close to 2,000 securities from 23 countries.

Morgan Stanley Capital International (MSCI) Emerging Markets Index

A free float-adjusted market capitalization index that is designed to measure equity market performance in the global emerging markets.

Nesbitt Burns Small Cap Index and S&P/TSX Small Cap Index

Canadian indices which measure the performance of smaller capitalized companies. In Canada, companies with a market capitalization of less than 0.1% of the total Toronto Stock Exchange market capitalization are generally considered as small cap companies. The Nesbitt Burns Small Cap Index comprises some 400 small capitalization Canadian companies.

Russell 1000® Index

This index, which has been developed and maintained by Frank Russell Company, is comprised of common stocks of companies incorporated in the United States and its territories. This index measures the performance of the 1,000 largest companies in the Russell 3000 Index, which represents approximately 92% of the total market capitalization of the Russell 3000 Index.

S&P/TSX Composite Index

A Canadian index which tracks the performance of the largest Canadian stock companies traded on the Toronto Stock Exchange.

S&P/TSX Capped Composite Index

A Canadian index which tracks the performance of the largest Canadian stock companies traded on the Toronto Stock Exchange. The index is adjusted quarterly so that no single stock has a relative weight in the index greater than 10%.

Scotia Capital Markets (SCM) Conventional Residential Mortgage Index

An index which tracks the return of mortgages obtained from a representative sample of major Canadian chartered banks having a 25-year amortization period.

Scotia Capital Markets (SCM) 91-day Treasury Bill Index

An index maintained by Scotia Capital Markets. The index measures the return attributable to 91-day Treasury Bills.

Standard & Poor's 500 Index

A US index which tracks a representative sample of 500 large US companies traded on the New York and American Stock Exchanges.