



AUGUST 13, 2012

Benchmarks Weekly

RBC Dominion Securities Inc.

Chad McAlpine, CFA (Analyst)
Quantitative Research
(416) 842-7869
chad.mcalpine@rbccm.com

Bish Koziol (Associate)
Quantitative Research
(416) 842-7866
bish.koziol@rbccm.com

Week Ending
August 10, 2012

For more detailed information on
S&P/TSX performance attribution,
please contact Quantitative Research

Note: Past performance is not
necessarily indicative of future
performance

		1-Week Trailing Return	Month-to-Date Return	QTD Return	Year-to-Date Return
S&P/TSX Composite	S&P/TSX Composite Total Return Index	2.0%	1.9%	2.8%	1.2%
	S&P/TSX Capped Composite Total Return Index	2.0%	1.9%	2.8%	1.2%
	S&P/TSX 60 Total Return Index	2.0%	2.0%	2.5%	1.4%
	S&P/TSX 60 Capped Total Return Index	2.0%	2.0%	2.5%	1.4%
	S&P/TSX Completion Total Return Index	1.9%	1.8%	3.5%	0.6%
S&P/TSX Equity	S&P/TSX Equity Total Return Index	2.0%	2.0%	2.7%	0.8%
	S&P/TSX Equity 60 Total Return Index	2.0%	2.0%	2.5%	1.4%
	S&P/TSX Equity Completion Total Return Index	2.2%	2.0%	3.4%	-1.0%
	S&P/TSX Equity Income Total Return Index	1.8%	1.6%	3.2%	2.4%
S&P/TSX Income Trust	S&P/TSX Income Trust Total Return Index	-0.3%	0.5%	4.2%	14.0%
	S&P/TSX Capped REIT Total Return Index	-0.3%	-0.3%	3.4%	15.4%
S&P/TSX SmallCap	S&P/TSX Smallcap Total Return Index	1.5%	1.5%	4.0%	-4.2%
	S&P/TSX Equity SmallCap Total Return Index	1.7%	1.7%	4.1%	-6.0%
U.S. (U.S. Dollar)	S&P 500 Total Return	1.2%	2.0%	3.5%	13.3%
	S&P 400 Total Return	1.9%	2.3%	2.3%	10.4%
	S&P 600 Total Return	1.7%	2.3%	1.5%	9.6%
	DJIA Total Return	1.0%	1.7%	2.8%	9.9%
	NASDAQ Composite Price Return	1.8%	2.8%	2.9%	16.0%
U.S. (CDN Dollar)	S&P 500 Total Return Estimate	0.1%	0.8%	0.8%	9.9%
	S&P 400 Total Return Estimate	0.8%	1.1%	-0.3%	7.1%
	S&P 600 Total Return Estimate	0.6%	1.0%	-1.1%	6.3%
	DJIA Total Return Estimate	-0.1%	0.4%	0.2%	6.6%
	NASDAQ Composite Price Return	0.7%	1.5%	0.3%	12.5%
RBC Canadian Style Indices	RBC Canada Value Index	3.1%	16.2%	4.1%	4.0%
	RBC Canada Growth Index	2.3%	0.1%	2.3%	1.4%
	RBC Canada Momentum Index	1.8%	-5.2%	4.1%	5.3%
	RBC Canada Predictability Index	1.4%	-5.1%	1.6%	4.3%
RBC U.S. Style Indices (U.S. Dollar)	RBC U.S. Value Index	2.5%	6.5%	4.3%	7.6%
	RBC U.S. Growth Index	1.4%	-8.2%	2.7%	11.2%
	RBC U.S. Momentum Index	1.3%	-13.1%	2.8%	8.5%
	RBC U.S. Predictability Index	1.0%	-6.6%	1.7%	11.7%
Canadian Bond Indices	Broad Composite *	0.0%	-0.3%	0.4%	2.4%
	Short-term Composite *	0.0%	-0.1%	0.1%	1.0%
	Mid-term Composite *	0.0%	-0.5%	0.1%	2.9%
	Long-term Composite *	0.0%	-0.4%	1.1%	4.2%

* Returns prior to January 31, 2008 are from S&P/TSX Canadian Bond Series. Returns after this period are from PC-Bond Indices

		1-Week Trailing		Month-to-Date		QTD		Year-to-Date		
		Return	Rank	Return	Rank	Return	Rank	Return	Rank	
S&P/TSX Composite	Energy	26.6	2.1%	5	2.5%	6	7.0%	2	-1.2%	8
	Integrated Oil & Gas	6.5	1.8%		4.6%		5.3%		4.6%	
GICS Sector Total Returns	Exploration & Production	12.2	3.8%		3.6%		11.3%		-7.0%	
	Materials	18.4	3.8%	2	3.1%	5	-0.6%	10	-11.2%	10
	Metals & Mining	14.3	4.6%		4.3%		-0.8%		-16.7%	
	Gold	10.0	3.8%		3.3%		-2.2%		-17.9%	
	Paper & Forest	0.2	2.1%		4.2%		5.5%		27.0%	
	Industrials	6.1	1.0%	9	1.4%	8	3.8%	4	9.0%	5
	Consumer Discretionary	4.6	2.0%	6	2.2%	7	2.1%	6	15.6%	1
	Media	2.0	1.0%		0.6%		-0.8%		7.6%	
	Consumer Staples	3.2	2.7%	4	3.1%	4	5.2%	3	14.5%	2
	Health Care	1.8	1.5%	8	4.2%	3	0.8%	8	12.4%	3
	Financials	30.6	0.4%	10	0.2%	10	0.4%	9	5.9%	6
	Banks	20.2	0.1%		0.0%		0.5%		4.2%	
	Diversified Financials	1.0	0.7%		-0.9%		0.2%		3.7%	
	Insurance	4.9	2.2%		1.1%		-1.6%		4.6%	
	Real Estate	4.4	0.1%		0.2%		2.6%		17.3%	
	Information Technology	1.1	7.2%	1	7.7%	1	2.7%	5	-9.0%	9
	Software & Services	0.7	4.3%		7.1%		0.5%		17.6%	
	Technology Hardware	0.4	12.7%		9.0%		6.8%		-34.6%	
	Telecommunication Services	5.5	3.7%	3	4.2%	2	7.0%	1	9.1%	4
	Utilities	2.0	1.7%	7	0.6%	9	2.0%	7	2.6%	7