



As of Jun 2008:

## Market Statistics

### INCOME

#### Canadian Income Securities

	1 month	Year-to-date	1 year	3 years	5 years	10 years	20 years	30 years	5-year Std Dev
Stat Can Inflation	0.20	2.53	2.62	2.42	2.28	2.30	2.42	3.88	1.18
DEX Treasury Bills	0.29	1.78	4.13	3.85	3.31	3.79	5.68	7.66	0.32
DEX Short Term Bonds	-0.20	2.90	6.47	3.49	4.13	5.35	7.41	NA	1.87
DEX Bond Universe	-0.05	2.21	6.81	3.59	5.15	6.03	8.66	NA	3.28
Nesbitt Burns Preferred Shares	-3.43	-2.39	-4.34	-0.67	1.71	2.92	NA	NA	4.09
S&P/TSX Income Trust	5.04	24.49	20.58	14.49	21.28	18.21	NA	NA	16.37
S&P/TSX REITs	-4.95	-5.66	-13.52	8.17	12.76	13.06	NA	NA	14.32

#### U.S. Income Securities

Lehman Bond	0.10	0.98	7.24	3.84	3.58	5.69	7.38	8.51	4.33
FSTE/NAREIT	-10.88	-3.59	-13.64	4.99	14.30	10.65	11.43	13.88	20.16

### EQUITY

#### Canadian Equity

S&P/TSX Composite	-1.41	5.99	6.75	16.16	18.16	8.99	9.99	12.02	12.14
S&P/TSX 60	-1.49	8.03	10.38	18.19	19.27	9.32	11.21	NA	12.25
S&P/TSX MIDCAP	-1.16	-0.53	-3.94	11.11	16.52	NA	NA	NA	12.52

#### U.S. Equity

S&P 500 in \$C	-6.01	-9.60	-16.85	-1.78	1.75	-0.80	9.48	11.99	10.41
S&P 500	-8.43	-11.91	-13.12	4.41	7.58	2.88	10.44	12.36	10.18
S&P 500 Value in \$C	-8.86	-13.84	-23.67	-2.43	2.86	-0.11	NA	NA	11.29
S&P 500 Growth in \$C	-3.43	-5.66	-9.87	-1.33	0.57	-2.18	NA	NA	10.31
Russell 2000 SMALLCAP in \$C	-5.26	-6.99	-19.79	-2.36	4.31	1.75	8.53	NA	14.70
Russell 2000 SMALLCAP	-7.70	-9.37	-16.19	3.79	10.29	5.52	9.48	NA	15.95
Russell 2000 SMALLCAP Value in \$C	-7.20	-7.47	-24.99	-4.62	4.05	3.63	10.34	NA	14.26

#### International Equity

MSCI EAFE in \$C	-5.73	-8.23	-14.00	6.62	10.81	2.43	5.74	11.22	11.79
MSCI EAFE	-8.87	-15.34	-19.84	7.14	11.69	3.01	5.16	9.88	12.76
MSCI EAFE Value in \$C	-7.12	-11.04	-19.65	4.91	11.19	3.96	7.42	12.96	12.55
MSCI EAFE Growth in \$C	-4.35	-5.42	-8.18	8.25	10.31	0.68	3.99	9.29	11.43
MSCI EAFE Small Cap in \$C	-6.25	-7.68	-22.07	3.06	12.55	NA	NA	NA	15.12

All statistics highlighted in yellow represent returns in Canadian dollars

Sources: Ibbotson and Associates, Bloomberg, Nesbitt Burns

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