

MARKET STATISTICS - JANUARY 2023

ALL FIGURES IN CAD UNLESS MENTIONED OTHERWISE

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	1 MONTH	YEAR-TO-DATE	1 YEAR	3 YEARS	5 YEARS	10 YEARS	20 YEARS	5-YEAR STD DEV
INCOME								
Fixed Income								
Canadian Treasury Bills	0.34	0.34	2.15	1.01	1.22	0.97	1.61	0.31
Canadian Short-Term Bonds	1.33	1.33	-1.86	0.12	1.32	1.48	2.96	2.02
Global Government Short-Term Bonds (hedged to CAD)	1.02	1.02	-3.05	-0.73	0.67	1.07	2.30	1.70
Canadian Total Bond Market	3.08	3.08	-5.77	-2.15	1.05	2.02	3.98	5.55
Total Global Bond Market (hedged to CAD)	2.26	2.26	-8.07	-2.64	0.55	1.94	3.39	4.33
Real Estate Investment Trusts (REITs)								
Canadian REITs	10.28	10.28	-4.53	0.97	6.97	5.99	9.61	20.17
Global REITs	7.69	7.69	-7.06	-0.38	4.81	7.56	6.66	16.06
EQUITY								
Canadian Equity								
Total Market	7.41	7.41	1.55	9.50	8.69	8.27	8.89	15.74
Value	8.65	8.65	3.69	11.24	8.61	8.81	9.75	18.06
Growth	6.23	6.23	-2.01	5.68	6.92	7.04	7.54	15.86
Small Cap Value	7.51	7.51	9.58	17.06	11.44	6.25	9.13	23.28
Small Cap Growth	7.87	7.87	-4.11	9.24	8.15	7.40	7.18	21.24
U.S. Equity								
Total Market	5.26	5.26	-3.73	9.83	10.97	15.58	9.63	14.94
Value	3.58	3.58	4.47	8.86	8.75	13.39	8.48	14.24
Growth	6.69	6.69	-11.89	10.21	13.10	17.90	10.58	17.34
Small Cap Value	7.88	7.88	4.37	10.27	7.57	12.03	8.89	19.99
Small Cap Growth	8.28	8.28	-1.90	4.57	6.46	12.76	9.41	20.54
International Equity								
Total Market	6.36	6.36	0.99	4.28	3.59	8.22	6.63	13.21
Value	6.08	6.08	5.61	4.76	2.31	6.73	5.85	14.52
Growth	6.84	6.84	-2.00	3.74	4.98	9.08	6.64	13.56
Small Cap Value	6.11	6.11	-0.54	2.91	1.73	9.03	8.78	15.13
Small Cap Growth	5.54	5.54	-8.31	2.13	2.15	9.90	8.71	16.01
Emerging Markets Equity								
Total Market	6.00	6.00	-7.42	2.51	0.50	5.24	8.49	14.51
Value	5.58	5.58	-4.62	2.31	-0.21	3.55	8.32	14.03
Growth	6.91	6.91	-10.75	0.96	0.46	6.46	8.38	16.41
Small Cap Value	3.58	3.58	-1.20	8.86	2.69	7.02	10.99	16.36
Small Cap Growth	5.06	5.06	-8.11	8.81	2.76	6.03	7.75	17.41
International and Emerging Markets Equity								
Total Market	6.39	6.39	-1.21	3.60	2.75	7.24	6.50	12.53