

MARKET STATISTICS - MARCH 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	0.41	1.11	2.80	1.10	1.34	1.04	1.63	0.35
Canadian Short-Term Bonds	1.22	1.82	0.67	0.01	1.33	1.45	2.97	2.13
Global Government Short-Term Bonds (hedged to CAD)	1.62	1.70	-0.66	-1.02	0.73	1.09	2.30	1.93
Canadian Total Bond Market	2.16	3.22	-2.03	-1.67	0.89	1.88	3.98	5.78
Total Global Bond Market (hedged to CAD)	2.18	2.76	-4.34	-2.34	0.55	1.86	3.36	4.49
Real Estate Investment Trusts (REITs)								
Canadian REITs	-5.12	4.34	-13.07	11.46	5.55	5.31	9.34	20.32
Global REITs	-3.57	1.25	-13.63	7.05	3.40	6.27	6.36	16.11
EQUITY								
Canadian Equity								
Total Market	-0.22	4.55	-5.17	18.02	8.80	7.86	8.91	15.72
Value	-2.52	3.20	-5.28	21.38	8.34	8.26	9.63	18.04
Growth	1.65	5.62	-5.78	12.03	7.45	6.78	7.54	15.85
Small Cap Value	1.12	4.85	-1.77	34.58	11.90	6.13	9.42	23.26
Small Cap Growth	1.13	6.45	-8.71	20.15	8.40	7.28	7.49	21.22
U.S. Equity								
Total Market	2.06	7.05	-0.95	16.50	11.53	14.98	9.98	14.92
Value	-1.05	0.89	1.94	15.96	8.55	12.30	8.70	14.26
Growth	6.20	14.23	-3.46	16.60	14.77	17.93	11.10	17.42
Small Cap Value	-7.72	-0.77	-5.69	19.00	5.57	10.34	8.78	20.34
Small Cap Growth	-3.05	5.95	-3.13	11.47	5.28	11.65	9.58	20.60
International Equity								
Total Market	1.49	7.83	5.46	10.95	4.13	8.15	7.12	13.21
Value	-0.85	5.81	8.01	12.67	2.74	6.76	6.34	14.50
Growth	4.72	10.96	5.33	9.10	5.91	9.09	7.23	13.70
Small Cap Value	-1.98	4.41	0.68	11.55	1.47	8.38	8.98	15.16
Small Cap Growth	0.46	5.20	-5.41	8.42	1.93	9.32	9.03	16.01
Emerging Markets Equity								
Total Market	2.14	3.82	-3.29	7.36	0.39	5.11	8.94	14.65
Value	1.84	3.79	-1.88	8.21	-0.19	3.62	8.77	14.13
Growth	2.97	3.88	-4.51	3.89	0.18	6.18	8.76	16.66
Small Cap Value	-0.26	1.55	-1.95	18.93	2.67	6.63	11.44	16.37
Small Cap Growth	0.92	5.97	-5.24	18.22	2.77	5.64	8.42	17.41
International and Emerging Markets Equity								
Total Market	2.03	6.95	3.64	9.46	3.17	7.21	6.98	12.56

Sources: Dimensional Fund Advisors Canada ULC, MSCI, Standard & Poor's