

MARKET STATISTICS - MAY 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	0.33	1.78	3.39	1.29	1.43	1.09	1.63	0.39
Canadian Short-Term Bonds	-0.89	1.35	0.90	-0.67	1.22	1.40	2.81	2.19
Global Government Short-Term Bonds (hedged to CAD)	-0.16	1.88	0.00	-1.07	0.78	1.10	2.24	1.94
Canadian Total Bond Market	-1.69	2.47	0.86	-3.22	0.76	1.84	3.70	5.85
Total Global Bond Market (hedged to CAD)	-0.46	2.77	-1.51	-2.92	0.58	1.88	3.23	4.49
Real Estate Investment Trusts (REITs)								
Canadian REITs	-3.93	0.97	-8.57	8.72	4.22	5.08	8.89	20.39
Global REITs	-3.49	-0.67	-7.48	4.48	2.14	6.04	6.07	16.15
EQUITY								
Canadian Equity								
Total Market	-4.95	2.27	-2.46	12.10	7.27	7.66	8.35	15.91
Value	-6.07	0.76	-8.14	18.00	6.79	7.87	9.09	18.32
Growth	-4.38	3.64	3.64	5.30	5.90	6.75	7.04	15.98
Small Cap Value	-3.31	1.48	-2.91	22.24	9.76	5.74	8.64	23.30
Small Cap Growth	-4.01	1.47	-1.24	7.43	6.20	7.47	6.64	21.29
U.S. Equity								
Total Market	0.61	9.09	9.65	11.63	11.11	14.55	9.70	14.85
Value	-3.64	-1.11	2.58	11.01	7.78	11.43	8.17	14.39
Growth	4.79	21.15	17.73	12.22	14.91	17.95	11.14	17.37
Small Cap Value	-1.75	-4.73	-4.89	12.97	3.05	9.39	7.92	20.18
Small Cap Growth	0.24	5.20	10.35	4.04	3.70	10.90	8.84	20.36
International Equity								
Total Market	-4.01	6.54	9.51	7.42	3.74	7.57	6.59	13.38
Value	-5.18	3.79	7.56	9.99	2.51	6.03	5.70	14.66
Growth	-2.87	10.63	14.06	5.58	5.44	8.65	6.87	13.81
Small Cap Value	-4.66	2.18	3.02	7.24	1.06	7.80	8.23	15.33
Small Cap Growth	-3.24	3.63	1.84	1.77	1.20	8.87	8.36	16.08
Emerging Markets Equity								
Total Market	-1.09	1.99	-0.89	4.21	0.67	4.89	8.39	14.62
Value	-1.66	2.70	0.74	6.11	0.29	3.69	8.15	14.05
Growth	-1.27	0.11	-3.86	-0.10	0.12	5.64	8.20	16.66
Small Cap Value	1.36	4.66	5.33	15.87	3.54	6.65	11.09	16.36
Small Cap Growth	1.31	7.49	3.06	13.39	3.46	5.43	8.04	17.39
International and Emerging Markets Equity								
Total Market	-3.27	5.38	6.79	6.30	2.97	6.70	6.45	12.66

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