

MARKET STATISTICS - JUNE 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	0.35	2.16	3.72	1.41	1.48	1.12	1.64	0.40
	Canadian Short-Term Bonds	-0.34	1.01	1.36	-0.96	1.10	1.42	2.76	2.24
	Global Government Short-Term Bonds (hedged to CAD)	-0.60	1.27	-0.14	-1.32	0.63	1.06	2.20	1.96
	Canadian Total Bond Market	0.04	2.51	3.15	-3.74	0.65	2.06	3.69	5.89
	Total Global Bond Market (hedged to CAD)	-0.13	2.64	-0.11	-3.13	0.53	2.01	3.23	4.49
	Real Estate Investment Trusts (REITs)								
	Canadian REITs	-0.26	0.71	1.74	7.60	3.85	5.71	8.71	20.39
	Global REITs	0.38	-0.30	-0.52	4.33	1.47	6.18	6.06	16.08
	EQUITY	Canadian Equity							
Total Market		3.35	5.70	10.43	12.42	7.62	8.43	8.42	15.95
Value		3.24	4.03	4.88	18.92	7.11	8.57	9.14	18.35
Growth		4.33	8.13	16.81	5.58	6.45	7.63	7.21	16.06
Small Cap Value		1.17	2.67	11.58	21.31	9.71	6.28	8.44	23.30
Small Cap Growth		1.91	3.41	12.94	5.84	6.03	8.15	6.62	21.27
U.S. Equity									
Total Market		4.00	13.45	22.02	12.80	11.52	14.91	9.90	14.90
Value		3.81	2.66	14.42	13.21	8.23	11.72	8.36	14.45
Growth		4.01	26.00	30.39	12.65	15.27	18.40	11.35	17.41
Small Cap Value		5.08	0.11	8.74	14.32	3.66	9.75	8.15	20.28
Small Cap Growth		5.42	10.90	21.59	5.08	4.35	11.33	9.08	20.46
International Equity									
Total Market		1.55	8.19	20.54	7.41	4.05	7.91	6.60	13.39
Value		2.82	6.72	20.43	10.27	3.05	6.53	5.74	14.70
Growth		0.79	11.50	23.30	5.25	5.56	8.87	6.88	13.81
Small Cap Value		0.70	2.90	13.73	7.64	1.36	8.08	8.10	15.32
Small Cap Growth		-0.36	3.25	12.31	1.59	1.20	9.00	8.22	16.08
Emerging Markets Equity									
Total Market		1.14	3.15	5.85	2.61	1.54	5.52	8.20	14.55
Value		1.31	4.04	6.82	5.26	1.34	4.33	8.00	13.94
Growth		0.80	0.91	2.12	-2.30	0.65	6.17	7.98	16.64
Small Cap Value		1.22	5.93	16.00	13.76	4.99	7.53	10.85	16.14
Small Cap Growth	2.29	9.95	16.40	11.41	4.99	6.43	7.92	17.24	
International and Emerging Markets Equity									
Total Market	1.56	7.02	16.14	5.78	3.42	7.11	6.45	12.66	

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