

MARKET STATISTICS - JULY 2023

All figures in CAD unless mentioned otherwise

	WWW.PWLCAPITAL.COM	1 MONTH	YEAR-TO-DATE	1 YEAR	3 YEARS	5 YEARS	10 YEARS	20 YEARS	30 YEARS	5-YEAR STD DEV
INCOME	Canadian Fixed Income									
	Inflation (one month lag)	0.13	2.68	2.81	4.64	3.31	2.48	2.17	2.06	1.55
	Treasury Bills	0.40	2.55	4.01	1.53	1.54	1.14	1.64	2.64	0.43
	Short Term bonds	- 0.09	0.91	0.06	- 1.14	1.11	1.38	2.76	4.15	2.25
	Total Bond Market	- 1.11	1.37	- 1.83	- 4.50	0.57	1.92	3.70	5.16	5.90
	Global Fixed Income									
	Short Term Bonds (Hedged to CAD)	0.39	1.66	- 0.63	- 1.25	0.72	1.07	2.25	3.55	1.97
	Total Bond Market (Hedged to CAD)	0.00	2.63	- 2.58	- 3.47	0.53	1.96	3.34	NA	4.49
	Other Income Securities									
	Canadian REITs	2.17	2.89	- 1.85	7.97	4.04	6.25	8.63	NA	20.40
	Canadian Utilities	- 1.13	4.00	- 11.68	4.70	9.91	8.07	8.40	NA	12.90
	Canadian Preferred Shares	1.45	1.60	- 7.42	3.73	- 0.27	0.95	NA	NA	14.83
	U.S. High Yield (USD)	1.38	6.83	4.41	2.04	3.42	4.38	6.78	6.65	9.30
Global REITs	2.81	2.51	- 5.00	4.53	2.08	6.68	5.83	6.42	16.12	
EQUITIES	Canadian Equity									
	Total Market	2.58	8.43	8.23	11.73	7.92	8.37	8.35	8.30	15.97
	Large & Mid Cap Value	3.57	7.75	5.63	19.71	7.67	8.47	9.04	9.28	18.40
	Large & Mid Cap Growth	1.99	10.27	12.63	3.90	6.47	7.66	7.19	6.70	16.06
	Small Cap	4.89	8.06	8.93	12.78	9.45	7.39	7.45	NA	21.77
	Small Cap Value	6.62	9.46	10.86	21.36	11.11	6.54	8.44	NA	23.43
	Small Cap Growth	3.13	6.65	7.01	4.24	7.23	7.87	6.44	NA	21.25
	U.S. Equity									
	Total Market	3.04	16.90	15.72	12.47	11.69	14.94	9.75	10.17	14.92
	Total Market in USD	3.58	20.33	12.65	13.13	11.45	12.14	10.12	10.07	19.39
	Large & Mid Cap Value	2.97	5.71	11.23	13.48	8.25	11.75	8.24	9.40	14.45
	Large & Mid Cap Growth	2.82	29.55	20.50	11.54	15.49	18.42	11.17	10.70	17.42
	Small Cap	5.55	11.42	10.85	11.36	5.32	10.87	8.52	7.89	19.75
	Small Cap Value	6.98	7.09	6.77	16.77	4.92	10.09	8.06	9.60	20.49
	Small Cap Growth	4.12	15.47	14.62	5.90	5.05	11.25	8.71	7.80	20.53
	International Equity (Developed)									
	Large & Mid Cap	2.69	11.99	19.98	8.62	4.77	7.83	6.22	5.34	13.22
	Large & Mid Cap in Local Currencies	1.67	13.97	13.56	13.03	6.21	7.39	6.73	5.51	14.48
	Large & Mid Cap Value	3.99	10.98	23.51	12.27	3.49	6.62	5.57	5.72	14.77
	Large & Mid Cap Growth	1.42	13.09	16.65	4.80	5.64	8.80	6.69	4.80	13.82
	Small Cap	3.88	7.05	10.86	5.44	2.28	8.68	7.97	NA	15.34
	Small Cap Value	4.73	7.77	14.26	9.32	2.26	8.20	7.98	NA	15.46
	Small Cap Growth	3.04	6.39	7.53	1.51	1.99	8.98	8.03	NA	16.12
	Emerging Markets									
	Large & Mid Cap	5.73	8.52	11.79	1.26	2.32	6.45	8.18	6.35	14.88
	Large & Mid Cap Value	6.08	10.67	15.71	6.29	2.46	5.54	8.32	NA	14.13
	Large & Mid Cap Growth	5.40	6.48	8.21	- 3.33	2.07	7.24	7.95	NA	16.80
Small Cap	6.07	14.71	21.28	12.67	6.72	8.27	9.58	NA	16.69	
Small Cap Value	6.24	12.85	21.35	14.79	6.68	8.91	11.13	NA	16.35	
Small Cap Growth	5.90	16.62	21.18	10.55	6.62	7.53	7.94	NA	17.41	

Source: DFA Web

	WWW.PWLCAPITAL.COM/FR	1 MOIS	JUSQU'À PRÉSENT	1 AN	3 ANS	5 ANS	10 ANS	20 ANS	30 ANS	ÉCART-TYPE 5 ANS
REVENU	Revenu fixe canadien									
	Inflation (décalé d'un mois)	0.13	2.68	2.81	4.64	3.31	2.48	2.17	2.06	1.55
	Bons du trésor	0.40	2.55	4.01	1.53	1.54	1.14	1.64	2.64	0.43
	Obligations court terme	- 0.09	0.91	0.06	- 1.14	1.11	1.38	2.76	4.15	2.25
	Obligations - marché total	- 1.11	1.37	- 1.83	- 4.50	0.57	1.92	3.70	5.16	5.90
	Revenu fixe mondial									
	Obligations court terme (avec couverture de devises)	0.39	1.66	- 0.63	- 1.25	0.72	1.07	2.25	3.55	1.97
	Obligations - marché total (avec couverture de devises)	0.00	2.63	- 2.58	- 3.47	0.53	1.96	3.34	NA	4.49
	Autres titres à revenu									
	Fonds de placement immobiliers canadiens	2.17	2.89	- 1.85	7.97	4.04	6.25	8.63	NA	20.40
	Services publics canadiens	- 1.13	4.00	- 11.68	4.70	9.91	8.07	8.40	NA	12.90
	Actions privilégiés canadiennes	1.45	1.60	- 7.42	3.73	- 0.27	0.95	NA	NA	14.83
	Obligations américaines à rendement élevé (en \$ US)	1.38	6.83	4.41	2.04	3.42	4.38	6.78	6.65	9.30
	Fonds de placement immobiliers mondiaux	2.81	2.51	- 5.00	4.53	2.08	6.68	5.83	6.42	16.12
	ACTIONS	Actions canadiennes								
Marché total		2.58	8.43	8.23	11.73	7.92	8.37	8.35	8.30	15.97
Grandes et moyennes capitalisations valeur		3.57	7.75	5.63	19.71	7.67	8.47	9.04	9.28	18.40
Grandes et moyennes capitalisations croissance		1.99	10.27	12.63	3.90	6.47	7.66	7.19	6.70	16.06
Petites capitalisations		4.89	8.06	8.93	12.78	9.45	7.39	7.45	NA	21.77
Petites capitalisations valeur		6.62	9.46	10.86	21.36	11.11	6.54	8.44	NA	23.43
Petites capitalisations croissance		3.13	6.65	7.01	4.24	7.23	7.87	6.44	NA	21.25
Actions américaines										
Marché total		3.04	16.90	15.72	12.47	11.69	14.94	9.75	10.17	14.92
Marché total en \$ US		3.58	20.33	12.65	13.13	11.45	12.14	10.12	10.07	19.39
Grandes et moyennes capitalisations valeur		2.97	5.71	11.23	13.48	8.25	11.75	8.24	9.40	14.45
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Petites capitalisations		5.55	11.42	10.85	11.36	5.32	10.87	8.52	7.89	19.75
Petites capitalisations valeur		6.98	7.09	6.77	16.77	4.92	10.09	8.06	9.60	20.49
Petites capitalisations croissance		4.12	15.47	14.62	5.90	5.05	11.25	8.71	7.80	20.53
Actions internationales (pays développés)										
Grandes et moyennes capitalisations		2.69	11.99	19.98	8.62	4.77	7.83	6.22	5.34	13.22
Grandes et moyennes capitalisations - en devises locales		1.67	13.97	13.56	13.03	6.21	7.39	6.73	5.51	14.48
Grandes et moyennes capitalisations valeur		3.99	10.98	23.51	12.27	3.49	6.62	5.57	5.72	14.77
Grandes et moyennes capitalisations croissance		1.42	13.09	16.65	4.80	5.64	8.80	6.69	4.80	13.82
Petites capitalisations		3.88	7.05	10.86	5.44	2.28	8.68	7.97	NA	15.34
Petites capitalisations valeur		4.73	7.77	14.26	9.32	2.26	8.20	7.98	NA	15.46
Petites capitalisations croissance		3.04	6.39	7.53	1.51	1.99	8.98	8.03	NA	16.12
Marchés émergents										
Grandes et moyennes capitalisations		5.73	8.52	11.79	1.26	2.32	6.45	8.18	6.35	14.88
Grandes et moyennes capitalisations valeur		6.08	10.67	15.71	6.29	2.46	5.54	8.32	NA	14.13
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Petites capitalisations		6.07	14.71	21.28	12.67	6.72	8.27	9.58	NA	16.69
Petites capitalisations valeur		6.24	12.85	21.35	14.79	6.68	8.91	11.13	NA	16.35
Petites capitalisations croissance		5.90	16.62	21.18	10.55	6.62	7.53	7.94	NA	17.41

Source : DFA Web