

# MARKET STATISTICS - JULY 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 |
|--|---------|--------------|--------|---------|---------|----------|----------|----------------|
| <b>INCOME</b>                                      |         |              |        |         |         |          |          |                |
| <b>Fixed Income</b>                                |         |              |        |         |         |          |          |                |
| Canadian Treasury Bills                            | 0.40    | 2.55         | 4.01   | 1.53    | 1.54    | 1.14     | 1.64     | 0.43           |
| Canadian Short-Term Bonds                          | -0.09   | 0.91         | 0.06   | -1.14   | 1.11    | 1.38     | 2.76     | 2.25           |
| Global Government Short-Term Bonds (hedged to CAD) | 0.39    | 1.66         | -0.63  | -1.25   | 0.72    | 1.07     | 2.25     | 1.97           |
| Canadian Total Bond Market                         | -1.11   | 1.37         | -1.83  | -4.50   | 0.57    | 1.92     | 3.70     | 5.90           |
| Total Global Bond Market (hedged to CAD)           | 0.00    | 2.63         | -2.58  | -3.47   | 0.53    | 1.96     | 3.34     | 4.49           |
| <b>Real Estate Investment Trusts (REITs)</b>       |         |              |        |         |         |          |          |                |
| Canadian REITs                                     | 2.17    | 2.89         | -1.85  | 7.97    | 4.04    | 6.25     | 8.63     | 20.40          |
| Global REITs                                       | 2.81    | 2.51         | -5.00  | 4.53    | 2.08    | 6.68     | 5.83     | 16.12          |
| <b>EQUITY</b>                                      |         |              |        |         |         |          |          |                |
| <b>Canadian Equity</b>                             |         |              |        |         |         |          |          |                |
| Total Market                                       | 2.58    | 8.43         | 8.23   | 11.73   | 7.92    | 8.37     | 8.35     | 15.97          |
| Value  | 3.57    | 7.75         | 5.63   | 19.71   | 7.67    | 8.47     | 9.04     | 18.40          |
| Growth   | 1.99    | 10.27        | 12.63  | 3.90    | 6.47    | 7.66     | 7.19     | 16.06          |
| Small Cap Value                                    | 6.62    | 9.46         | 10.86  | 21.36   | 11.11   | 6.54     | 8.44     | 23.43          |
| Small Cap Growth                                   | 3.13    | 6.65         | 7.01   | 4.24    | 7.23    | 7.87     | 6.44     | 21.25          |
| <b>U.S. Equity</b>                                 |         |              |        |         |         |          |          |                |
| Total Market                                       | 3.04    | 16.90        | 15.72  | 12.47   | 11.69   | 14.94    | 9.75     | 14.92          |
| Value  | 2.97    | 5.71         | 11.23  | 13.48   | 8.25    | 11.75    | 8.24     | 14.45          |
| Growth   | 2.82    | 29.55        | 20.50  | 11.54   | 15.49   | 18.42    | 11.17    | 17.42          |
| Small Cap Value                                    | 6.98    | 7.09         | 6.77   | 16.77   | 4.92    | 10.09    | 8.06     | 20.49          |
| Small Cap Growth                                   | 4.12    | 15.47        | 14.62  | 5.90    | 5.05    | 11.25    | 8.71     | 20.53          |
| <b>International Equity</b>                        |         |              |        |         |         |          |          |                |
| Total Market                                       | 2.85    | 11.28        | 18.62  | 8.14    | 4.40    | 7.93     | 6.43     | 13.43          |
| Value  | 3.99    | 10.98        | 23.51  | 12.27   | 3.49    | 6.62     | 5.57     | 14.77          |
| Growth   | 1.42    | 13.09        | 16.65  | 4.80    | 5.64    | 8.80     | 6.69     | 13.82          |
| Small Cap Value                                    | 4.73    | 7.77         | 14.26  | 9.32    | 2.26    | 8.20     | 7.98     | 15.46          |
| Small Cap Growth                                   | 3.04    | 6.39         | 7.53   | 1.51    | 1.99    | 8.98     | 8.03     | 16.12          |
| <b>Emerging Markets Equity</b>                     |         |              |        |         |         |          |          |                |
| Total Market                                       | 5.70    | 9.04         | 12.50  | 2.14    | 2.46    | 6.28     | 8.00     | 14.75          |
| Value  | 5.96    | 10.24        | 14.99  | 5.71    | 1.92    | 5.01     | 7.84     | 14.13          |
| Growth   | 5.38    | 6.34         | 7.93   | -3.55   | 1.83    | 6.98     | 7.70     | 16.80          |
| Small Cap Value                                    | 6.12    | 12.42        | 20.52  | 14.11   | 6.09    | 8.40     | 10.70    | 16.33          |
| Small Cap Growth                                   | 5.82    | 16.34        | 20.73  | 10.11   | 6.26    | 7.24     | 7.68     | 17.40          |
| <b>International and Emerging Markets Equity</b>   |         |              |        |         |         |          |          |                |
| Total Market                                       | 3.58    | 10.85        | 17.25  | 6.11    | 3.87    | 7.31     | 6.30     | 12.74          |

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