

MARKET STATISTICS - AUGUST 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	2.96	4.23	1.66	1.60	1.18	1.65	0.45
Canadian Short-Term Bonds	0.37	1.29	1.90	-1.05	1.12	1.42	2.78	2.25
Global Government Short-Term Bonds (hedged to CAD)	0.35	2.01	1.10	-1.12	0.76	1.11	2.27	1.97
Canadian Total Bond Market	-0.18	1.19	0.76	-4.20	0.39	1.97	3.66	5.90
Total Global Bond Market (hedged to CAD)	-0.18	2.44	-0.09	-3.30	0.45	1.98	3.32	4.49
Real Estate Investment Trusts (REITs)								
Canadian REITs	-3.02	-0.22	-0.01	7.51	2.88	6.25	8.34	20.43
Global REITs	-0.43	2.07	-1.51	4.70	1.64	6.98	5.89	16.11
EQUITY								
Canadian Equity								
Total Market	-1.37	6.94	8.49	10.36	7.80	8.05	8.08	15.98
Value	-2.06	5.53	6.01	16.99	7.41	7.97	8.77	18.43
Growth	-0.86	9.32	13.17	3.50	6.63	7.49	6.90	16.04
Small Cap Value	-1.11	8.25	11.10	19.45	10.92	6.31	8.13	23.44
Small Cap Growth	-0.55	6.06	7.70	3.41	6.76	7.60	6.14	21.26
U.S. Equity								
Total Market	0.80	17.84	18.56	11.19	11.07	15.06	9.75	14.87
Value	0.01	5.72	12.19	13.00	7.90	11.90	8.24	14.45
Growth	1.87	31.97	25.97	9.62	14.65	18.54	11.22	17.31
Small Cap Value	-2.16	4.78	5.56	14.97	3.94	10.07	7.82	20.50
Small Cap Growth	-2.56	12.51	10.31	3.97	3.22	10.90	8.37	20.40
International Equity								
Total Market	-1.08	10.08	20.47	6.83	4.51	7.66	6.31	13.42
Value	-0.26	10.69	24.74	11.08	4.18	6.46	5.48	14.67
Growth	-2.03	10.79	19.04	3.53	5.24	8.44	6.57	13.86
Small Cap Value	-0.37	7.37	15.77	7.56	2.45	7.87	7.78	15.44
Small Cap Growth	-0.89	5.44	9.86	-0.25	1.82	8.63	7.80	16.13
Emerging Markets Equity								
Total Market	-2.86	5.92	6.19	1.29	2.38	5.90	7.58	14.77
Value	-3.27	6.63	8.70	5.25	1.64	4.53	7.41	14.18
Growth	-3.80	2.30	0.88	-5.01	1.69	6.52	7.21	16.83
Small Cap Value	1.26	13.83	16.79	14.13	6.79	8.56	10.51	16.29
Small Cap Growth	1.54	18.14	16.77	10.19	6.99	7.55	7.62	17.36
International and Emerging Markets Equity								
Total Market	-1.88	8.76	16.21	4.97	3.90	6.99	6.13	12.73

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