

MARKET STATISTICS - SEPTEMBER 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	5-YEAR STD DEV
INCOME								
Fixed Income								
Canadian Treasury Bills	0.40	3.39	4.43	1.79	1.66	1.21	1.66	2.65
Canadian Short-Term Bonds	-0.34	0.95	1.62	-1.22	1.09	1.35	2.69	4.13
Global Government Short-Term Bonds (hedged to CAD)	-0.30	1.70	2.21	-1.25	0.72	1.04	2.20	1.97
Canadian Total Bond Market	-2.62	-1.45	-1.35	-5.14	0.05	1.64	3.42	5.01
Total Global Bond Market (hedged to CAD)	-1.77	0.63	1.55	-3.99	0.18	1.71	3.13	4.49
Real Estate Investment Trusts (REITs)								
Canadian REITs	-5.82	-6.02	2.66	5.67	1.72	5.31	8.02	20.43
Global REITs	-6.67	-4.75	0.39	2.62	0.91	5.99	5.49	16.33
EQUITY								
Canadian Equity								
Total Market	-3.33	3.38	9.54	9.88	7.27	7.54	7.95	15.98
Value	-2.16	3.25	8.71	18.12	7.10	7.56	8.67	18.43
Growth	-3.75	5.23	12.60	2.20	6.05	6.97	6.79	16.04
Small Cap Value	-3.81	4.12	14.73	19.67	10.48	5.76	7.98	23.44
Small Cap Growth	-5.61	0.11	7.48	2.11	5.81	6.84	5.74	21.26
U.S. Equity								
Total Market	-4.83	12.14	18.53	9.82	10.13	14.37	9.69	15.08
Value	-3.93	1.57	12.60	11.50	7.19	11.46	8.23	14.59
Growth	-5.50	24.71	25.67	8.41	13.43	17.66	11.11	17.56
Small Cap Value	-5.27	-0.75	6.11	13.78	3.52	9.14	7.74	20.59
Small Cap Growth	-6.66	5.01	7.83	1.50	2.47	9.68	8.28	20.59
International Equity								
Total Market	-3.62	6.09	22.52	5.48	3.79	6.76	6.08	13.42
Value	-0.92	9.68	29.40	11.56	3.74	5.84	5.44	14.67
Growth	-6.06	4.08	18.08	0.78	4.17	7.32	6.21	13.86
Small Cap Value	-3.07	4.07	20.50	6.26	2.00	6.90	7.46	15.44
Small Cap Growth	-5.94	-0.82	11.63	-3.20	1.04	7.32	7.32	16.13
Emerging Markets Equity								
Total Market	-2.60	3.16	11.39	0.11	2.19	5.23	7.56	14.77
Value	-1.09	5.47	14.16	4.82	1.28	4.02	7.46	14.18
Growth	-4.18	-1.97	5.99	-6.82	1.54	5.69	7.09	16.83
Small Cap Value	-1.27	12.39	21.47	13.14	7.29	8.09	10.52	16.29
Small Cap Growth	-2.96	14.64	20.72	8.98	7.40	6.77	7.58	17.36
International and Emerging Markets Equity								
Total Market	-3.24	5.24	19.24	3.76	3.29	6.17	5.95	12.73

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