

# MARKET STATISTICS - OCTOBER 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	0.42	3.84	4.56	1.94	1.73	1.24	1.67	0.47
Canadian Short-Term Bonds	0.74	1.63	2.37	-0.99	1.25	1.35	2.75	2.25
Global Government Short-Term Bonds (hedged to CAD)	0.29	2.00	2.44	-1.17	0.75	1.03	2.23	1.98
Canadian Total Bond Market	0.33	-1.12	-0.02	-4.79	0.24	1.57	3.49	6.00
Total Global Bond Market (hedged to CAD)	-0.78	-0.16	1.09	-4.24	0.07	1.53	3.13	4.57
<b>Real Estate Investment Trusts (REITs)</b>								
Canadian REITs	-7.43	-13.01	-7.95	3.81	0.50	4.18	7.42	20.89
Global REITs	-2.10	-6.75	-4.87	3.03	0.83	5.21	5.39	16.34
<b>EQUITY</b>								
<b>Canadian Equity</b>								
Total Market	-3.21	0.06	0.43	9.85	7.96	6.69	7.52	15.86
Value	-2.84	0.32	0.40	17.55	7.79	6.73	8.18	18.29
Growth	-3.23	1.82	2.34	2.93	6.81	6.13	6.51	15.90
Small Cap Value	-3.34	0.64	4.12	18.01	10.96	5.10	7.50	23.41
Small Cap Growth	-3.95	-3.85	-1.82	1.40	6.89	5.93	5.19	21.11
<b>U.S. Equity</b>								
Total Market	-0.04	12.10	10.30	10.67	11.46	13.73	9.50	14.77
Value	-0.94	0.62	1.91	11.71	7.79	10.72	7.98	14.47
Growth	1.22	26.23	21.06	10.18	15.49	17.13	11.01	17.11
Small Cap Value	-3.44	-4.16	-8.33	11.21	4.41	8.26	7.26	20.35
Small Cap Growth	-5.24	-0.49	-5.99	-0.50	3.82	8.74	7.67	20.06
<b>International Equity</b>								
Total Market	-1.74	4.24	15.26	6.34	4.88	6.07	5.79	13.18
Value	-1.84	7.67	20.20	12.47	4.45	5.06	5.12	14.50
Growth	-1.11	2.93	12.75	1.83	5.63	6.78	5.97	13.67
Small Cap Value	-2.39	1.58	13.02	6.65	2.96	6.05	7.13	15.22
Small Cap Growth	-4.36	-5.14	3.80	-3.37	2.15	6.48	6.78	15.87
<b>Emerging Markets Equity</b>								
Total Market	-1.45	1.66	13.66	-0.90	3.49	4.45	7.19	14.40
Value	-1.38	4.02	15.44	4.26	2.23	3.30	7.04	13.94
Growth	-1.24	-3.19	10.25	-8.19	3.15	4.84	6.74	16.38
Small Cap Value	-1.49	10.71	19.62	12.44	8.69	7.42	10.05	15.78
Small Cap Growth	-3.06	11.14	18.99	8.51	9.15	5.87	7.25	16.58
<b>International and Emerging Markets Equity</b>								
Total Market	-1.43	3.74	15.32	4.05	4.43	5.48	5.67	12.46

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