

MARKET STATISTICS - NOVEMBER 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 | 4.36 | 4.67 | 2.04 | 1.70 | 1.23 | 1.58 | 0.49 |
| Canadian Short-Term Bonds | 1.77 | 3.46 | 3.30 | -0.48 | 1.49 | 1.51 | 2.83 | 2.38 |
| Global Government Short-Term Bonds (hedged to CAD) | 1.21 | 3.24 | 2.85 | -0.78 | 0.91 | 1.13 | 2.28 | 2.04 |
| Canadian Total Bond Market | 4.29 | 3.15 | 1.45 | -3.77 | 0.89 | 2.03 | 3.69 | 6.27 |
| Total Global Bond Market (hedged to CAD) | 3.33 | 3.17 | 1.89 | -3.36 | 0.64 | 1.87 | 3.29 | 4.80 |
| Real Estate Investment Trusts (REITs) | | | | | | | | |
| Canadian REITs | 8.10 | -7.91 | -10.09 | 0.16 | 1.13 | 5.10 | 8.27 | 21.25 |
| Global REITs | 8.02 | 0.73 | -2.87 | 2.85 | 1.45 | 6.34 | 5.63 | 16.59 |
| EQUITY | | | | | | | | |
| Canadian Equity | | | | | | | | |
| Total Market | 7.48 | 7.54 | 2.28 | 8.82 | 9.23 | 7.42 | 7.84 | 16.14 |
| Value | 6.53 | 6.87 | 2.14 | 14.51 | 8.85 | 7.33 | 8.48 | 18.46 |
| Growth | 9.19 | 11.19 | 5.21 | 3.86 | 8.35 | 7.01 | 6.85 | 16.35 |
| Small Cap Value | 1.61 | 2.26 | -0.71 | 13.31 | 11.99 | 5.53 | 7.47 | 23.33 |
| Small Cap Growth | 6.47 | 2.37 | -1.79 | 1.17 | 8.80 | 6.55 | 5.37 | 21.21 |
| U.S. Equity | | | | | | | | |
| Total Market | 6.77 | 19.69 | 12.62 | 9.91 | 12.22 | 13.98 | 9.86 | 14.96 |
| Value | 5.04 | 5.68 | 1.37 | 9.91 | 7.95 | 10.79 | 8.25 | 14.52 |
| Growth | 8.31 | 36.72 | 26.18 | 10.57 | 16.82 | 17.56 | 11.47 | 17.39 |
| Small Cap Value | 6.46 | 2.02 | -4.72 | 8.09 | 5.13 | 8.36 | 7.46 | 20.50 |
| Small Cap Growth | 6.56 | 6.04 | -0.82 | -2.81 | 4.57 | 8.83 | 7.92 | 20.22 |
| International Equity | | | | | | | | |
| Total Market | 6.83 | 11.37 | 11.55 | 4.67 | 6.07 | 6.54 | 6.11 | 13.48 |
| Value | 5.41 | 13.49 | 14.86 | 9.07 | 5.42 | 5.39 | 5.36 | 14.67 |
| Growth | 8.12 | 11.29 | 9.97 | 1.51 | 6.97 | 7.36 | 6.34 | 14.08 |
| Small Cap Value | 6.21 | 7.89 | 9.99 | 4.56 | 4.16 | 6.53 | 7.48 | 15.44 |
| Small Cap Growth | 8.85 | 3.26 | 3.33 | -3.28 | 3.74 | 7.14 | 7.31 | 16.33 |
| Emerging Markets Equity | | | | | | | | |
| Total Market | 5.71 | 7.47 | 5.95 | -1.19 | 3.52 | 5.03 | 7.48 | 14.41 |
| Value | 4.27 | 8.45 | 6.75 | 2.52 | 2.24 | 3.78 | 7.24 | 13.95 |
| Growth | 6.65 | 3.25 | 1.85 | -7.22 | 3.15 | 5.46 | 7.13 | 16.38 |
| Small Cap Value | 6.60 | 18.02 | 17.69 | 10.73 | 8.83 | 8.14 | 10.28 | 15.83 |
| Small Cap Growth | 7.55 | 19.53 | 17.26 | 7.64 | 9.14 | 6.67 | 7.75 | 16.58 |
| International and Emerging Markets Equity | | | | | | | | |
| Total Market | 6.35 | 10.32 | 9.84 | 2.81 | 5.26 | 5.95 | 5.96 | 12.71 |

Sources: DFA Returns Web