

MARKET STATISTICS - FEBRUARY 2024

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 | 30 YEARS | 5-YEAR STD DEV |
|------------------|---|---------|--------------|---------|---------|---------|----------|----------|----------|----------------|
| INCOME | Canadian Fixed Income | | | | | | | | | |
| | Inflation (one month lag) | 0.00 | 0.00 | 2.86 | 4.63 | 3.45 | 2.55 | 2.16 | 2.06 | 1.52 |
| | Treasury Bills | 0.40 | 0.86 | 4.94 | 2.46 | 1.88 | 1.33 | 1.61 | 2.50 | 0.54 |
| | Short Term bonds | 0.03 | - 0.15 | 4.25 | 0.12 | 1.41 | 1.55 | 2.74 | 4.13 | 2.43 |
| | Total Bond Market | - 0.34 | - 1.71 | 3.79 | - 2.17 | 0.65 | 1.94 | 3.56 | 5.06 | 6.44 |
| | Global Fixed Income | | | | | | | | | |
| | Short Term Bonds (Hedged to CAD) | - 0.55 | - 0.31 | 4.25 | - 0.31 | 0.91 | 1.18 | 2.24 | 3.55 | 2.11 |
| | Total Bond Market (Hedged to CAD) | - 0.74 | - 0.98 | 4.69 | - 2.11 | 0.57 | 1.90 | 3.24 | NA | 4.95 |
| | Other Income Securities | | | | | | | | | |
| | Canadian REITs | - 2.86 | - 3.67 | - 11.50 | 1.25 | 0.70 | 5.08 | 8.02 | NA | 21.70 |
| | Canadian Utilities | - 2.35 | - 3.56 | - 4.61 | - 0.32 | - 0.32 | 6.61 | 7.03 | NA | 7.95 |
| | Canadian Preferred Shares | 0.13 | 5.94 | 5.61 | 0.87 | 3.48 | 1.87 | NA | NA | 15.45 |
| | U.S. High Yield (USD) | 1.24 | 2.72 | 10.43 | 4.08 | 4.81 | 6.50 | 6.58 | 6.65 | 6.96 |
| Global REITs | 1.26 | - 1.38 | 1.01 | 3.10 | 1.90 | 5.77 | 5.26 | NA | 16.86 | |
| EQUITIES | Canadian Equity | | | | | | | | | |
| | Total Market | 1.82 | 2.38 | 9.19 | 9.01 | 9.29 | 7.37 | 7.55 | 8.05 | 15.52 |
| | Large & Mid Cap Value | 0.99 | 0.13 | 6.47 | 13.00 | 8.78 | 7.45 | 8.24 | 8.94 | 17.87 |
| | Large & Mid Cap Growth | 3.46 | 5.60 | 15.82 | 6.12 | 8.90 | 6.95 | 6.54 | 6.53 | 15.82 |
| | Small Cap | 0.39 | - 0.48 | 0.70 | 4.62 | 9.54 | 5.44 | 5.96 | NA | 21.88 |
| | Small Cap Value | - 0.31 | - 0.76 | 2.15 | 10.87 | 11.74 | 4.97 | 7.14 | NA | 23.14 |
| | Small Cap Growth | 2.20 | 0.63 | - 0.33 | - 1.58 | 6.80 | 5.55 | 5.01 | NA | 20.64 |
| | U.S. Equity | | | | | | | | | |
| | Total Market | 6.41 | 9.16 | 27.91 | 12.32 | 14.66 | 14.35 | 9.90 | 10.27 | 14.79 |
| | Total Market in USD | 5.41 | 6.58 | 28.60 | 9.90 | 13.94 | 12.03 | 9.83 | 10.25 | 18.92 |
| | Large & Mid Cap Value | 4.67 | 6.31 | 13.40 | 10.80 | 10.07 | 10.98 | 8.05 | 9.42 | 14.31 |
| | Large & Mid Cap Growth | 7.83 | 12.14 | 45.14 | 14.96 | 19.52 | 18.05 | 11.71 | 10.93 | 17.30 |
| | Small Cap | 6.65 | 4.00 | 9.46 | 1.24 | 7.57 | 9.34 | 7.98 | 8.54 | 19.73 |
| | Small Cap Value | 4.25 | 0.97 | 5.04 | 4.74 | 7.29 | 8.75 | 7.38 | 9.18 | 20.59 |
| | Small Cap Growth | 9.14 | 7.19 | 13.57 | - 2.49 | 7.17 | 9.54 | 8.32 | 7.43 | 20.40 |
| | International Equity (Developed) | | | | | | | | | |
| | Large & Mid Cap | 2.79 | 4.90 | 13.79 | 6.74 | 7.44 | 6.55 | 5.58 | 5.04 | 13.32 |
| | Large & Mid Cap in Local Currencies | 3.03 | 5.72 | 14.82 | 9.87 | 8.80 | 7.18 | 6.39 | 5.39 | 13.99 |
| | Large & Mid Cap Value | 1.13 | 2.54 | 11.52 | 8.58 | 6.04 | 5.11 | 4.83 | 5.26 | 14.79 |
| | Large & Mid Cap Growth | 4.35 | 7.14 | 15.99 | 4.61 | 8.37 | 7.72 | 6.16 | 4.67 | 14.07 |
| | Small Cap | 1.33 | 1.12 | 5.69 | 0.31 | 4.86 | 6.42 | 6.70 | NA | 15.53 |
| | Small Cap Value | 0.84 | 0.86 | 6.32 | 3.43 | 4.73 | 5.91 | 6.82 | NA | 15.35 |
| | Small Cap Growth | 2.38 | 1.79 | 5.26 | - 2.80 | 4.62 | 6.74 | 6.83 | NA | 16.37 |
| | Emerging Markets | | | | | | | | | |
| | Large & Mid Cap | 5.76 | 2.34 | 8.59 | - 3.87 | 2.92 | 5.53 | 6.83 | 4.83 | 15.00 |
| | Large & Mid Cap Value | 5.05 | 2.74 | 12.96 | 1.66 | 3.09 | 5.11 | 6.97 | NA | 14.40 |
| | Large & Mid Cap Growth | 6.45 | 1.97 | 4.60 | - 8.86 | 2.67 | 5.84 | 6.62 | NA | 16.74 |
| Small Cap | 3.73 | 3.45 | 21.49 | 7.57 | 9.88 | 7.88 | 8.68 | NA | 16.62 | |
| Small Cap Value | 3.06 | 3.86 | 24.16 | 9.98 | 9.84 | 8.88 | 10.02 | NA | 16.41 | |
| Small Cap Growth | 4.42 | 3.04 | 18.92 | 5.18 | 9.79 | 6.79 | 7.43 | NA | 17.21 | |

Source: DFA Web