

# MARKET STATISTICS - DECEMBER 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
<b>INCOME</b>	<b>Canadian Fixed Income</b>									
	Inflation (one month lag)	0.00	2.21	1.89	3.91	3.47	2.58	2.18	2.11	1.49
	Treasury Bills	0.31	4.71	4.71	3.71	2.36	1.64	1.71	2.48	0.61
	Short Term bonds	0.38	5.70	5.70	2.13	2.13	1.93	2.88	4.36	2.59
	Total Bond Market	- 0.69	4.23	4.23	- 0.60	0.79	1.98	3.64	5.40	6.55
	<b>Global Fixed Income</b>									
	Short Term Bonds (Hedged to CAD)	- 0.01	3.40	3.40	1.06	1.09	1.34	2.31	3.65	2.23
	Total Bond Market (Hedged to CAD)	- 0.92	2.41	2.41	- 1.23	0.01	1.62	3.22	NA	5.01
	<b>Other Income Securities</b>									
	Canadian REITs	- 6.08	- 1.53	- 1.53	- 6.20	- 0.70	4.63	7.69	NA	22.89
	Canadian Utilities	- 3.17	13.75	13.75	0.64	5.58	7.65	8.02	NA	14.49
	Canadian Preferred Shares	2.59	24.70	24.70	2.66	6.51	3.05	NA	NA	15.37
U.S. High Yield (USD)	2.23	17.37	17.37	7.40	6.38	7.44	7.42	7.09	7.08	
Global REITs	- 4.88	11.49	11.49	- 0.89	2.55	5.21	5.34	NA	17.46	
<b>EQUITIES</b>	<b>Canadian Equity</b>									
	Total Market	- 3.27	21.65	21.65	8.58	11.08	8.65	8.12	8.77	15.96
	Large & Mid Cap Value	- 2.15	26.00	26.00	12.96	12.20	9.83	8.87	9.76	18.21
	Large & Mid Cap Growth	- 4.04	19.89	19.89	5.53	9.63	7.05	7.18	7.01	16.27
	Small Cap	- 2.71	21.91	21.91	6.84	11.71	8.29	6.91	NA	22.03
	Small Cap Value	- 3.41	16.05	16.05	8.68	12.57	7.40	7.63	NA	23.23
	Small Cap Growth	- 1.93	29.10	29.10	4.65	10.31	8.87	6.39	NA	20.88
	<b>U.S. Equity</b>									
	Total Market	- 0.47	34.31	34.31	12.71	16.23	14.98	11.23	10.91	14.72
	Total Market in USD	- 3.06	23.81	23.81	8.01	13.86	12.55	10.22	10.81	18.82
	Large & Mid Cap Value	- 4.36	24.07	24.07	10.23	10.94	10.83	8.88	9.93	14.59
	Large & Mid Cap Growth	3.57	44.67	44.67	15.28	21.43	19.30	13.59	11.66	17.36
	Small Cap	- 5.81	21.00	21.00	5.65	9.63	10.15	8.78	9.12	20.85
	Small Cap Value	- 5.89	17.22	17.22	6.38	9.52	9.46	8.00	9.76	21.69
	Small Cap Growth	- 5.74	24.92	24.92	4.57	9.07	10.43	9.31	8.01	21.40
	<b>International Equity (Developed)</b>									
	Large & Mid Cap	0.33	12.63	12.63	6.07	6.90	7.47	5.78	5.17	13.23
	Large & Mid Cap in Local Currencies	0.41	11.28	11.28	6.33	7.55	7.14	6.24	5.78	13.66
	Large & Mid Cap Value	0.83	14.65	14.65	10.49	7.27	6.57	5.06	5.47	14.68
	Large & Mid Cap Growth	- 0.17	10.70	10.70	1.66	6.16	8.13	6.34	4.72	14.01
	Small Cap	0.30	10.45	10.45	0.97	4.42	7.81	6.75	NA	15.72
	Small Cap Value	0.44	11.99	11.99	4.67	4.95	7.55	6.80	NA	15.60
	Small Cap Growth	0.21	9.52	9.52	- 2.68	3.59	7.91	6.95	NA	16.46
	<b>Emerging Markets</b>									
	Large & Mid Cap	2.57	17.22	17.22	2.81	4.22	6.29	7.36	5.44	14.83
	Large & Mid Cap Value	1.99	14.31	14.31	5.22	4.69	5.61	7.14	NA	14.27
	Large & Mid Cap Growth	3.11	19.92	19.92	0.53	3.65	6.84	7.49	NA	16.47
Small Cap	1.64	14.15	14.15	7.07	11.32	8.43	9.01	5.17	16.45	
Small Cap Value	0.77	14.66	14.66	9.75	11.43	9.35	10.15	6.72	16.24	
Small Cap Growth	2.52	13.64	13.64	4.45	11.09	7.43	7.98	3.21	17.05	

Source: DFA Web

	WWW.PWLCAPITAL.COM/FR	1 MOIS	JUSQU'À PRÉSENT	1 AN	3 ANS	5 ANS	10 ANS	20 ANS	30 ANS	ÉCART-TYPE 5 ANS
<b>REVENU</b>	<b>Revenu fixe canadien</b>									
	Inflation (décalé d'un mois)	0.00	2.21	1.89	3.91	3.47	2.58	2.18	2.11	1.49
	Bons du trésor	0.31	4.71	4.71	3.71	2.36	1.64	1.71	2.48	0.61
	Obligations court terme	0.38	5.70	5.70	2.13	2.13	1.93	2.88	4.36	2.59
	Obligations - marché total	- 0.69	4.23	4.23	- 0.60	0.79	1.98	3.64	5.40	6.55
	<b>Revenu fixe mondial</b>									
	Obligations court terme (avec couverture de devises)	- 0.01	3.40	3.40	1.06	1.09	1.34	2.31	3.65	2.23
	Obligations - marché total (avec couverture de devises)	- 0.92	2.41	2.41	- 1.23	0.01	1.62	3.22	ND	5.01
	<b>Autres titres à revenu</b>									
	Fonds de placement immobiliers canadiens	- 6.08	- 1.53	- 1.53	- 6.20	- 0.70	4.63	7.69	ND	22.89
	Services publics canadiens	- 3.17	13.75	13.75	0.64	5.58	7.65	8.02	ND	14.49
	Actions privilégiés canadiennes	2.59	24.70	24.70	2.66	6.51	3.05	ND	ND	15.37
	Obligations américaines à rendement élevé (en \$ US)	2.23	17.37	17.37	7.40	6.38	7.44	7.42	7.09	7.08
Fonds de placement immobiliers mondiaux	- 4.88	11.49	11.49	- 0.89	2.55	5.21	5.34	ND	17.46	
<b>ACTIONS</b>	<b>Actions canadiennes</b>									
	Marché total	- 3.27	21.65	21.65	8.58	11.08	8.65	8.12	8.77	15.96
	Grandes et moyennes capitalisations valeur	- 2.15	26.00	26.00	12.96	12.20	9.83	8.87	9.76	18.21
	Grandes et moyennes capitalisations croissance	- 4.04	19.89	19.89	5.53	9.63	7.05	7.18	7.01	16.27
	Petites capitalisations	- 2.71	21.91	21.91	6.84	11.71	8.29	6.91	ND	22.03
	Petites capitalisations valeur	- 3.41	16.05	16.05	8.68	12.57	7.40	7.63	ND	23.23
	Petites capitalisations croissance	- 1.93	29.10	29.10	4.65	10.31	8.87	6.39	ND	20.88
	<b>Actions américaines</b>									
	Marché total	- 0.47	34.31	34.31	12.71	16.23	14.98	11.23	10.91	14.72
	Marché total en \$ US	- 3.06	23.81	23.81	8.01	13.86	12.55	10.22	10.81	18.82
	Grandes et moyennes capitalisations valeur	- 4.36	24.07	24.07	10.23	10.94	10.83	8.88	9.93	14.59
	Grandes et moyennes capitalisations croissance	3.57	44.67	44.67	15.28	21.43	19.30	13.59	11.66	17.36
	Petites capitalisations	- 5.81	21.00	21.00	5.65	9.63	10.15	8.78	9.12	20.85
	Petites capitalisations valeur	- 5.89	17.22	17.22	6.38	9.52	9.46	8.00	9.76	21.69
	Petites capitalisations croissance	- 5.74	24.92	24.92	4.57	9.07	10.43	9.31	8.01	21.40
	<b>Actions internationales (pays développés)</b>									
	Grandes et moyennes capitalisations	0.33	12.63	12.63	6.07	6.90	7.47	5.78	5.17	13.23
	Grandes et moyennes capitalisations - en devises locales	0.41	11.28	11.28	6.33	7.55	7.14	6.24	5.78	13.66
	Grandes et moyennes capitalisations valeur	0.83	14.65	14.65	10.49	7.27	6.57	5.06	5.47	14.68
	Grandes et moyennes capitalisations croissance	- 0.17	10.70	10.70	1.66	6.16	8.13	6.34	4.72	14.01
	Petites capitalisations	0.30	10.45	10.45	0.97	4.42	7.81	6.75	ND	15.72
	Petites capitalisations valeur	0.44	11.99	11.99	4.67	4.95	7.55	6.80	ND	15.60
	Petites capitalisations croissance	0.21	9.52	9.52	- 2.68	3.59	7.91	6.95	ND	16.46
	<b>Marchés émergents</b>									
	Grandes et moyennes capitalisations	2.57	17.22	17.22	2.81	4.22	6.29	7.36	5.44	14.83
	Grandes et moyennes capitalisations valeur	1.99	14.31	14.31	5.22	4.69	5.61	7.14	ND	14.27
	Grandes et moyennes capitalisations croissance	3.11	19.92	19.92	0.53	3.65	6.84	7.49	ND	16.47
Petites capitalisations	1.64	14.15	14.15	7.07	11.32	8.43	9.01	5.17	16.45	
Petites capitalisations valeur	0.77	14.66	14.66	9.75	11.43	9.35	10.15	6.72	16.24	
Petites capitalisations croissance	2.52	13.64	13.64	4.45	11.09	7.43	7.98	3.21	17.05	

Source : DFA Web