

FTSE Canada All Cap Real Estate Capped 25% Index

Data as at: 31 October 2024

The FTSE Canada All Cap Real Estate Capped 25% Index is part of a range of indexes designed to help Canadian investors benchmark their investments. It is a market-capitalization weighted index representing the performance of Canadian large, mid and small cap stocks within the Real Estate industry as classified by the Industry Classification Benchmark (ICB). The index is derived from the FTSE Canada All Cap Index, which is part of the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CAD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Canada All Cap Real Estate Capped 25%	6.4	19.5	13.3	34.6	-1.2	15.9	-0.4	3.0	15.3	17.7	23.9
FTSE CANADA All Cap Index	5.5	13.2	19.0	32.9	28.3	74.2	8.7	11.7	10.5	14.4	16.1

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (CAD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Canada All Cap Real Estate Capped 25%	11.5	0.9	15.1	10.7	2.3	21.8	-11.9	36.0	-22.3	9.6
FTSE CANADA All Cap Index	9.9	-8.7	21.6	8.6	-9.0	22.2	5.2	25.7	-5.7	12.7

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Canada All Cap Real Estate Capped 25%	2.2	0.0	0.1	0.3	-8.7	-29.3	-48.2	-48.2
FTSE CANADA All Cap Index	3.0	0.6	0.7	0.6	-5.4	-16.3	-37.3	-37.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index. Companies at the issuer level are capped at 25% on a quarterly basis to avoid over-concentration.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Subsector	Net MCap (CADm)	Wgt %
FirstService Corporation	Real Estate Services	10,302	15.64
Colliers International Group	Real Estate Services	9,195	13.96
Canadian Apartment Props REIT	Residential REITs	7,738	11.75
Riocan REIT	Retail REITs	5,675	8.61
Granite Real Estate	Industrial REITs	4,789	7.27
Chartwell Retirement Residences	Real Estate Holding and Development	4,193	6.37
Choice Properties	Retail REITs	3,914	5.94
First Capital Real Estate Investment Trust	Diversified REITs	3,758	5.71
Dream Industrial REIT	Industrial REITs	3,613	5.48
SmartCentres Real Estate Investment Trust	Retail REITs	3,223	4.89
Totals		56,400	85.61

ICB Subsector Breakdown

ICB Code	ICB Subsector	No. of Cons	Net MCap (CADm)	Wgt %
35101010	Real Estate Holding and Development	1	4,193	6.37
35101015	Real Estate Services	2	19,497	29.60
35102000	Diversified REITs	1	3,758	5.71
35102020	Industrial REITs	2	8,402	12.75
35102030	Office REITs	2	5,046	7.66
35102040	Residential REITs	2	10,676	16.21
35102045	Retail REITs	4	14,306	21.72
Totals		14	65,877	100.00

Index Characteristics

Attributes	FTSE Canada All Cap Real Estate Capped 25%	FTSE CANADA All Cap Index
Number of constituents	14	162
Net MCap (CADm)	65,877	3,258,492
Dividend Yield %	3.60	2.82
Constituent Sizes (Net MCap CADm)		
Average	4,705	20,114
Largest	10,302	237,224
Smallest	1,494	585
Median	3,836	6,853
Weight of Largest Constituent (%)	15.64	7.28
Top 10 Holdings (% Index MCap)	85.61	36.74

INFORMATION**Index Universe**

FTSE Canada All Cap Real Estate Index
(ICB Supersector 8600)

Base Date

18 March 2005

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time (only price index in CAD) and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

CAD and USD

Review Dates

Annually in December

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