

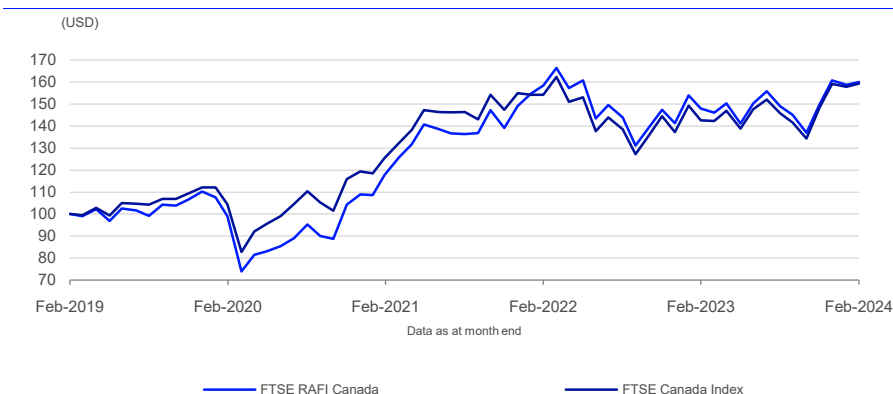
FTSE RAFI™ Canada Index

Data as at: 28 March 2024

FTSE partners with Research Affiliates on the FTSE RAFI Index Series. Index constituents are weighted using a composite of fundamental factors, including total cash dividends, free cash flow, total sales and book equity value. Prices and market values are not determinants of the index weights. Consequently the indices are less prone to excessive concentration arising from market fads, which can result in over-exposure to individual companies, sectors or countries.

The FTSE RAFI Canada Index is part of the FTSE RAFI Country Index Series. The index comprises all Canadian stocks in the FTSE RAFI Developed ex US 1000 Index.

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 RAFI Canada	6.9	7.7	2.5	7.7	45.5	64.9	13.3	10.5	11.2	13.5	17.8
FTSE Canada Index	7.4	9.6	3.0	11.3	36.1	64.1	10.8	10.4	11.0	13.4	15.3

* 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 RAFI Canada	7.4	-10.6	30.7	8.2	-9.7	20.8	-2.9	35.8	1.7	10.6
FTSE Canada Index	12.1	-8.3	20.5	9.2	-7.7	22.9	4.7	28.6	-5	12.9

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Canada	1.5	0.9	0.6	0.6	-8.5	-15.7	-41.9	-41.9
FTSE Canada Index	1.7	0.8	0.7	0.7	-8.4	-15.9	-35.9	-35.9

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

Drawdown – based on daily data

Top 10 Constituents - FTSE RAFI Canada Index (% Weight)

Constituent	ICB Sector	FTSE RAFI Canada (Wgt %)	FTSE Canada (Wgt %)	Diff %
Totals				0.00

FEATURES

Coverage

Canadian constituents of the FTSE RAFI Developed ex US 1000 Index.

Objective

The index is designed for use in the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies.

Industry Classification Benchmark (ICB)

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

Methodology

See www.ftserussell.com for a full explanation of the FTSE RAFI methodology.

ICB Supersector Breakdown

		FTSE RAFI Canada		FTSE Canada		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Totals						

Index Characteristics

Attributes	FTSE RAFI Canada	FTSE Canada
Number of constituents	91	48
Dividend Yield %	3.95	3.16
Constituent (Wgt %)		
Average	1.10	2.08
Largest	7.64	8.09
Median	0.44	1.44
Top 10 Holdings (Wgt %)	48.89	48.53



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INFORMATION

Index Universe

FTSE RAFI Developed ex US 1000 Index

Index Launch

28 November 2005

Base Date

30 September 2005

Base Value

5000

Index Calculation

Real-time and end of day

End-of-Day Distribution

Via FTP and email

Currency

CAD, USD, Euro, Sterling, Yen

Review Dates

Annually in March

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659