

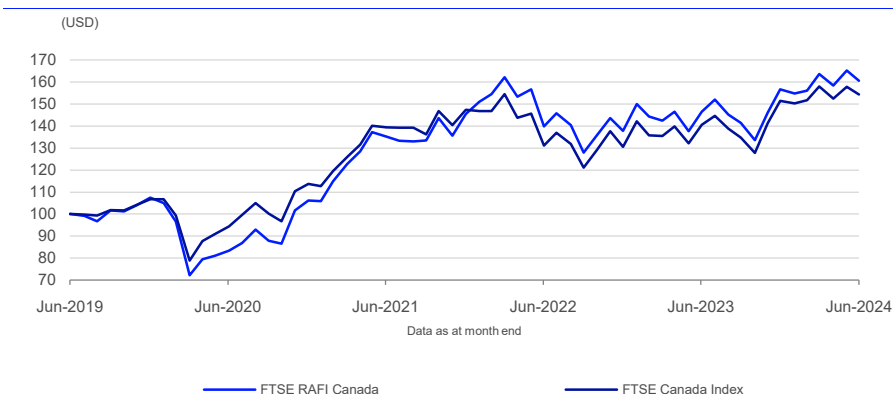
FTSE RAFI™ Canada Index

Data as at: 28 June 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 | -0.8 | 6.3 | 6.3 | 13.3 | 31.2 | 68.1 | 9.5 | 11.0 | 10.9 | 13.8 | 17.7 |
| FTSE Canada Index | -1.2 | 5.8 | 5.8 | 13.5 | 22.4 | 61.7 | 7.0 | 10.1 | 10.8 | 13.5 | 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 | 1.4 | 0.7 | 0.6 | 0.5 | -8.5 | -15.7 | -41.9 | -41.9 |
| FTSE Canada Index | 1.4 | 0.5 | 0.7 | 0.6 | -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

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.

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

| Constituent | ICB Sector | FTSE RAFI Canada (Wgt %) | FTSE Canada (Wgt %) | Diff % |
|---------------------------------------|--|-----------------------------|------------------------|--------|
| Royal Bank Of Canada | Banks | 8.30 | 8.80 | -0.50 |
| Toronto-Dominion Com | Banks | 6.55 | 5.68 | 0.87 |
| Enbridge | Oil, Gas and Coal | 5.71 | 4.43 | 1.28 |
| Bank of Nova Scotia | Banks | 5.17 | 3.28 | 1.89 |
| Suncor Energy | Oil, Gas and Coal | 4.11 | 2.88 | 1.23 |
| Brookfield Corporation | Investment Banking and Brokerage Services | 4.07 | 3.62 | 0.45 |
| Canadian Natural Resources | Oil, Gas and Coal | 3.89 | 4.39 | -0.50 |
| Bank of Montreal | Banks | 3.74 | 3.57 | 0.17 |
| Manulife Financial | Life Insurance | 3.67 | 2.82 | 0.85 |
| Canadian Imperial Bank of Commerce | Banks | 3.35 | 2.61 | 0.74 |
| Totals | | 48.56 | 42.08 | |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | FTSE RAFI Canada | | FTSE Canada | | Diff % |
|----------|---|------------------|--------|-------------|--------|--------|
| | | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| 1010 | Technology | 5 | 1.82 | 3 | 9.21 | -7.40 |
| 1510 | Telecommunications | 2 | 1.37 | 2 | 1.01 | 0.35 |
| 2010 | Health Care | 1 | 0.32 | - | - | 0.32 |
| 3010 | Banks | 6 | 28.50 | 6 | 25.52 | 2.98 |
| 3020 | Financial Services | 5 | 5.10 | 3 | 5.91 | -0.81 |
| 3030 | Insurance | 7 | 10.45 | 6 | 9.02 | 1.43 |
| 3510 | Real Estate | 5 | 1.10 | - | - | 1.10 |
| 4010 | Automobiles and Parts | 1 | 1.25 | 1 | 0.66 | 0.59 |
| 4020 | Consumer Products and Services | 1 | 0.24 | - | - | 0.24 |
| 4040 | Retailers | 3 | 2.48 | 2 | 3.83 | -1.35 |
| 4050 | Travel and Leisure | 2 | 0.66 | 1 | 1.29 | -0.63 |
| 4510 | Food, Beverage and Tobacco | 1 | 0.32 | 1 | 0.32 | 0.00 |
| 4520 | Personal Care, Drug and Grocery Stores | 3 | 2.04 | 3 | 2.14 | -0.10 |
| 5010 | Construction and Materials | 3 | 0.94 | - | - | 0.94 |
| 5020 | Industrial Goods and Services | 8 | 4.76 | 2 | 8.20 | -3.44 |
| 5510 | Basic Resources | 11 | 8.29 | 5 | 7.61 | 0.68 |
| 5520 | Chemicals | 2 | 2.73 | 1 | 1.48 | 1.25 |
| 6010 | Energy | 16 | 22.92 | 9 | 19.48 | 3.44 |
| 6510 | Utilities | 9 | 4.73 | 3 | 4.31 | 0.42 |
| Totals | | 91 | 100.00 | 48 | 100.00 | |

Index Characteristics

| Attributes | FTSE RAFI Canada | FTSE Canada |
|-------------------------|------------------|-------------|
| Number of constituents | 91 | 48 |
| Dividend Yield % | 4.05 | 3.25 |
| Constituent (Wgt %) | | |
| Average | 1.10 | 2.08 |
| Largest | 8.30 | 8.80 |
| Median | 0.46 | 1.47 |
| Top 10 Holdings (Wgt %) | 48.56 | 46.71 |

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



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