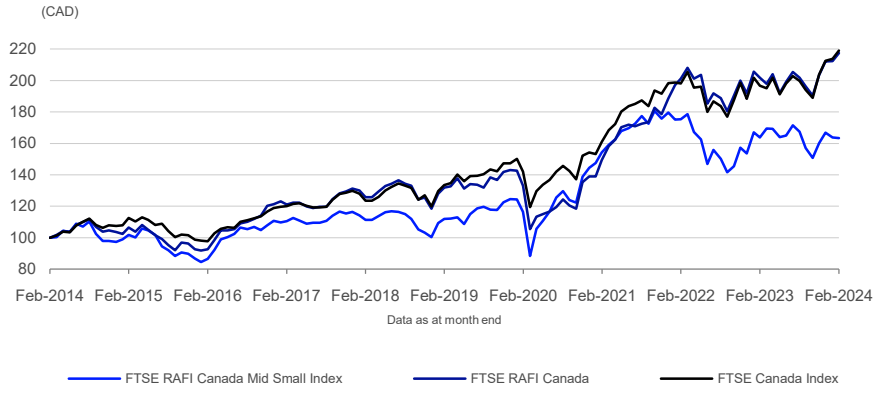
FTSE RAFI™ Canada Mid Small Index

Data as at: 29 February 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 Mid Small Index is part of the FTSE RAFI Index Series. The index consists of constituents of the FTSE Canada All Cap Index that rank outside the top 100 (in descending order) by RAFI fundamental value.

10 -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 Mid Small Index	2.1	-2.4	-2.0	-0.2	5.9	45.9	1.9	7.9	13.5	15.9	20.8
FTSE RAFI Canada	6.9	7.7	2.5	7.7	45.5	64.9	13.3	10.5	11.8	13.7	17.7
FTSE Canada Index	7.4	9.6	3.0	11.3	36.1	64.1	10.8	10.4	11.5	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 Mid Small Index	7.3	-10.8	27.7	5.1	-13.7	24.1	16	24.3	-14.5	8.6
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

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.

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Canada Mid Small Index	0.0	0.1	0.4	0.3	-12.8	-27.5	-41.2	-41.2
FTSE RAFI Canada	0.6	0.9	0.6	0.6	-8.5	-15.7	-41.9	-41.9
FTSE Canada Index	1.0	0.7	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 Mid Small (Wgt %)	(Wgt %)	Diff %
Russel Metals	Industrial Metals and Mining	3.22	-	3.22
Stella Jones	Industrial Materials	3.10	-	3.10
RB Global Inc	Consumer Services	2.92	-	2.92
IAMGOLD	Precious Metals and Mining	2.85	-	2.85
Tricon Residential Inc	Real Estate Investment and Services Development	2.49	-	2.49
Alamos Gold	Precious Metals and Mining	2.42	-	2.42
Chartwell Retirement Residences	Real Estate Investment and Services Development	2.35	-	2.35
Granite Real Estate	Real Estate Investment Trusts	2.29	-	2.29
SmartCentres Real Estate Investment Trust	Real Estate Investment Trusts	2.28	-	2.28
GFL Environmental Holdings	Waste and Disposal Services	2.23	-	2.23
Totals		**26.15**	**0.00**	

ICB Supersector Breakdown

		FTSE RAFI Canada Mid Small		FTSE RAFI Canada		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	6	4.67	5	3.10	1.57
1510	Telecommunications	2	1.96	2	1.38	0.58
2010	Health Care	2	0.53	1	0.51	0.01
3010	Banks	1	1.52	7	27.49	-25.97
3020	Financial Services	1	0.41	6	5.32	-4.90
3030	Insurance	1	1.79	7	12.83	-11.04
3510	Real Estate	12	19.99	4	1.01	18.98
4010	Automobiles and Parts	1	1.98	2	1.92	0.05
4020	Consumer Products and Services	3	4.31	1	0.26	4.05
4040	Retailers	2	2.09	3	2.98	-0.90
4050	Travel and Leisure	-	-	2	0.77	-0.77
4510	Food, Beverage and Tobacco	2	3.71	1	0.28	3.43
4520	Personal Care, Drug and Grocery Stores	1	2.02	3	2.30	-0.28
5010	Construction and Materials	-	-	2	0.89	-0.89
5020	Industrial Goods and Services	7	5.45	9	5.52	-0.07
5510	Basic Resources	20	27.68	11	5.92	21.76
5520	Chemicals	-	-	2	1.65	-1.65
6010	Energy	8	10.74	16	21.02	-10.28
6510	Utilities	7	11.16	10	4.85	6.31
Totals		**76**	**100.00**	**94**	**100.00**	

INFORMATION

Index Universe

FTSE Canada All Cap Index

Index Launch

2 October 2017

Base Date

20 March 2009

Base Value

5000

Index Calculation

Real-time and end of day

End-of-Day Distribution

Via FTP and email

Currency

CAD, USD, GBP, EUR, AUD, CNY, HKD, JPY

Review Dates

Annually in March

Index Characteristics

Attributes	FTSE RAFI Canada Mid Small	FTSE RAFI Canada
Number of constituents	76	94
Dividend Yield %	2.91	3.96
Constituent (Wgt %)		
Average	1.32	1.06
Largest	3.22	7.43
Median	1.37	0.51
Top 10 Holdings (Wgt %)	26.14	46.64



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