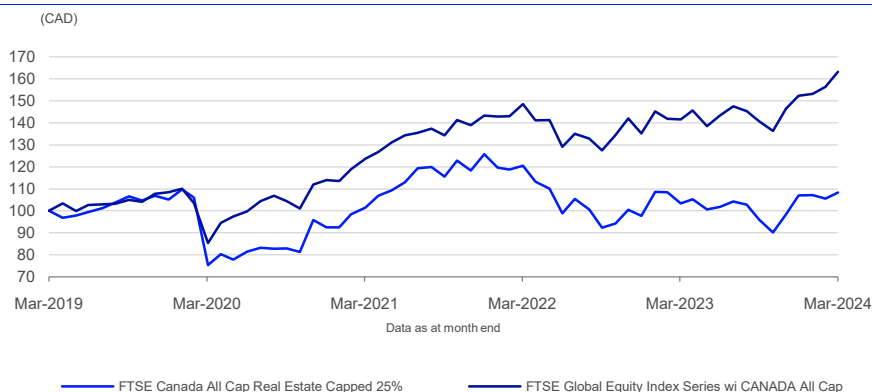


# FTSE Canada All Cap Real Estate Capped 25% Index

Data as at: 29 March 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%	1.2	12.9	1.2	4.8	6.8	8.3	2.2	1.6	16.1	16.8	23.0
FTSE Global Equity Index Series wi CANADA All Cap	7.1	15.9	7.1	15.2	31.8	63.2	9.6	10.3	11.0	13.7	16.0

\* 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 Global Equity Index Series wi CANADA All Cap	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%	0.4	0.1	0.1	0.3	-16.3	-29.3	-48.2	-48.2
FTSE Global Equity Index Series wi CANADA All Cap	1.5	0.7	0.6	0.6	-8.6	-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	8,584	13.97
Canadian Apartment Props REIT	Residential REITs	7,742	12.60
Riocan REIT	Retail REITs	5,517	8.98
Colliers International Group	Real Estate Services	5,160	8.40
Granite Real Estate	Industrial REITs	4,609	7.50
Tricon Residential Inc	Real Estate Holding and Development	3,654	5.95
Choice Properties	Retail REITs	3,524	5.73
First Capital Real Estate Investment Trust	Diversified REITs	3,319	5.40
Dream Industrial REIT	Industrial REITs	3,315	5.39
Boardwalk Real Estate Investment Trust	Residential REITs	3,130	5.09
Totals		48,553	79.02

ICB Subsector Breakdown

ICB Code	ICB Subsector	No. of Cons	Net MCap (CADm)	Wgt %
35101010	Real Estate Holding and Development	2	6,602	10.74
35101015	Real Estate Services	2	13,744	22.37
35102000	Diversified REITs	1	3,319	5.40
35102010	Health Care REITs	1	997	1.62
35102020	Industrial REITs	2	7,924	12.90
35102030	Office REITs	2	4,604	7.49
35102040	Residential REITs	2	10,872	17.69
35102045	Retail REITs	4	13,384	21.78
Totals		16	61,445	100.00

Index Characteristics

Attributes	FTSE Canada All Cap Real Estate Capped 25%	FTSE Global Equity Index Series w/ CANADA All Cap
Number of constituents	16	170
Net MCap (CADm)	61,445	2,958,916
Dividend Yield %	3.98	3
Constituent Sizes (Net MCap CADm)		
Average	3,840	17,405
Largest	8,584	191,576
Smallest	997	605
Median	3,317	5,753
Weight of Largest Constituent (%)	13.97	6.47
Top 10 Holdings (% Index MCap)	79.02	38.82

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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