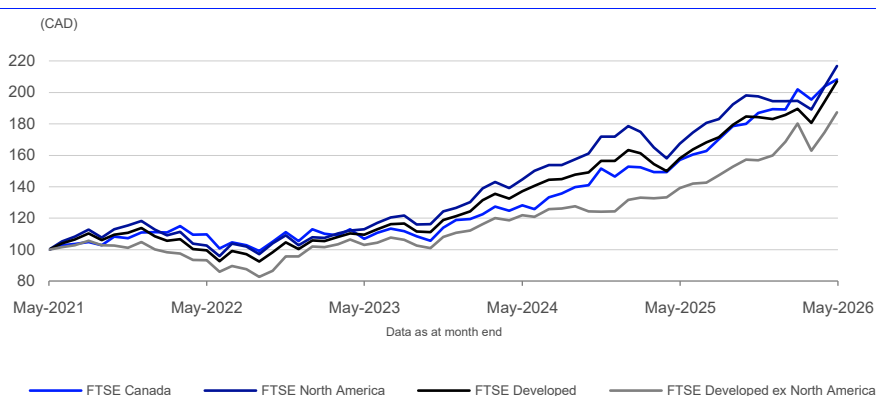


FTSE Canada Index

Data as at: 29 May 2026

The FTSE Canada Index is part of a range of indices designed to help North American investors benchmark their investments. The FTSE Canada index is a market-capitalisation weighted index representing the performance of Canadian large and mid cap stocks. The index is derived from 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	3.0	11.4	9.9	32.6	94.8	108.2	24.9	15.8	12.0	11.2	12.3
FTSE North America	11.4	9.7	11.5	29.5	92.1	116.7	24.3	16.7	11.4	12.7	13.4
FTSE Developed	9.2	12.3	13.0	31.0	89.0	107.0	23.6	15.7	10.1	11.5	12.4
FTSE Developed ex North America	4.0	19.4	17.2	34.7	82.1	87.4	22.1	13.4	13.4	14.2	12.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Canada	20.5	9.2	-7.7	22.9	4.7	28.6	-5.0	12.9	23.3	29.3
FTSE North America	8.5	13.8	3.4	24.9	18.0	25.9	-13.1	23.2	35.9	13.1
FTSE Developed	4.5	15.7	-0.4	21.5	14.7	20.3	-11.8	20.9	29.0	17.0
FTSE Developed ex North America	-1.6	18.7	-6.2	15.9	8.6	9.5	-8.7	15.8	12.3	28.5

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Canada	2.6	2.2	1.3	1.0	-8.0	-12.3	-15.9	-35.9
FTSE North America	2.4	1.9	1.2	1.3	-8.5	-19.2	-22.5	-28.0
FTSE Developed	2.9	2.0	1.3	1.2	-7.5	-16.2	-21.3	-27.6
FTSE Developed ex North America	2.4	1.6	1.0	0.9	-10.9	-14.7	-23.9	-27.3

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

Drawdown - based on daily data

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

Objective

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

Investability

Stocks are selected and weighted to ensure that the index is investable.

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 Sector	Net MCap (CADm)	Wgt %
Royal Bank Of Canada	Banks	369,561	8.68
Toronto-Dominion Com	Banks	264,619	6.21
SHOPIFY INC	Software and Computer Services	201,025	4.72
Enbridge	Oil Gas and Coal	164,626	3.87
Bank of Montreal	Banks	158,427	3.72
Canadian Imperial Bank of Commerce	Banks	141,088	3.31
Bank of Nova Scotia	Banks	137,778	3.24
Brookfield Corporation	Investment Banking and Brokerage Services	132,659	3.12
Canadian Natural Resources	Oil Gas and Coal	127,866	3.00
Agnico Eagle Mines	Precious Metals and Mining	126,179	2.96
Totals		1,823,827	42.83

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (CADm)	Wgt %
10	Technology	7	368,612	8.66
15	Telecommunications	3	23,141	0.54
30	Financials	17	1,647,528	38.69
35	Real Estate	1	7,529	0.18
40	Consumer Discretionary	7	214,730	5.04
45	Consumer Staples	4	76,556	1.80
50	Industrials	11	336,219	7.89
55	Basic Materials	16	683,624	16.05
60	Energy	12	741,130	17.40
65	Utilities	6	159,570	3.75
Totals		84	4,258,638	100.00

Index Characteristics

Attributes	FTSE Canada	FTSE Developed
Number of constituents	84	1973
Net MCap (CADm)	4,258,638	130,408,107
Dividend Yield %	2.16	1.49
Constituent Sizes (Net MCap CADm)		
Average	50,698	66,096
Largest	369,561	6,793,734
Smallest	722	153
Median	26,490	16,081
Weight of Largest Constituent (%)	8.68	5.21
Top 10 Holdings (% Index MCap)	42.83	26.49

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

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