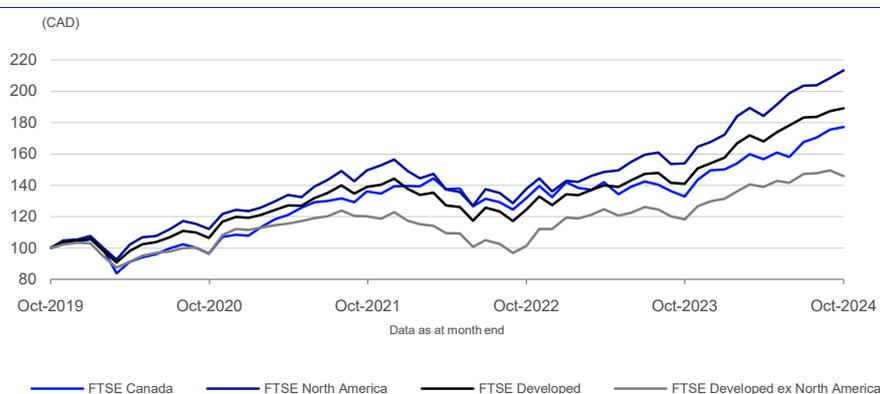


FTSE Canada Index

Data as at: 31 October 2024

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	5.8	13.1	18.6	33.5	30.2	77.3	9.2	12.1	10.4	14.1	15.4
FTSE North America	4.8	15.8	27.4	38.6	42.8	113.4	12.6	16.4	11.9	15.8	14.1
FTSE Developed	3.2	12.6	22.9	34.1	36.2	89.2	10.9	13.6	9.8	13.8	13.3
FTSE Developed ex North America	-1.0	4.9	12.3	23.3	21.2	45.8	6.6	7.8	10.4	12.6	13.2

* 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	12.1	-8.3	20.5	9.2	-7.7	22.9	4.7	28.6	-5.0	12.9
FTSE North America	22.7	19.4	8.5	13.8	3.4	24.9	18.0	25.9	-13.1	23.2
FTSE Developed	14.6	19.6	4.5	15.7	-0.4	21.5	14.7	20.3	-11.8	20.9
FTSE Developed ex North America	4.0	19.9	-1.6	18.7	-6.2	15.9	8.6	9.5	-8.7	15.8

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Canada	3.1	0.7	0.8	0.7	-5.1	-15.9	-35.9	-35.9
FTSE North America	3.1	0.8	1.2	1.2	-7.9	-22.5	-28.0	-28.0
FTSE Developed	3.3	0.8	1.0	1.1	-7.3	-21.3	-27.6	-27.6
FTSE Developed ex North America	2.1	0.5	0.6	0.7	-7.6	-23.3	-27.3	-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	237,224	9.15
Toronto-Dominion Com	Banks	135,731	5.23
SHOPIFY INC	Software and Computer Services	131,368	5.07
Enbridge	Oil Gas and Coal	119,436	4.61
Brookfield Corporation	Investment Banking and Brokerage Services	109,661	4.23
Canadian Pacific Kansas City Limited	Industrial Transportation	100,147	3.86
Canadian Natural Resources	Oil Gas and Coal	99,402	3.83
Bank of Montreal	Banks	92,020	3.55
Bank of Nova Scotia	Banks	87,596	3.38
Canadian National Railway	Industrial Transportation	84,452	3.26
Totals		1,197,038	46.16

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (CADm)	Wgt %
10	Technology	3	245,977	9.49
15	Telecommunications	2	24,480	0.94
30	Financials	15	1,090,346	42.05
40	Consumer Discretionary	4	141,692	5.46
45	Consumer Staples	3	54,710	2.11
50	Industrials	2	184,599	7.12
55	Basic Materials	6	249,440	9.62
60	Energy	10	494,703	19.08
65	Utilities	3	107,180	4.13
Totals		48	2,593,127	100.00

Index Characteristics

Attributes	FTSE Canada	FTSE Developed
Number of constituents	48	2017
Net MCap (CADm)	2,593,127	97,176,137
Dividend Yield %	2.99	1.79
Constituent Sizes (Net MCap CADm)		
Average	54,023	48,179
Largest	237,224	4,571,404
Smallest	7,211	177
Median	38,402	11,681
Weight of Largest Constituent (%)	9.15	4.70
Top 10 Holdings (% Index MCap)	46.16	23.46

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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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