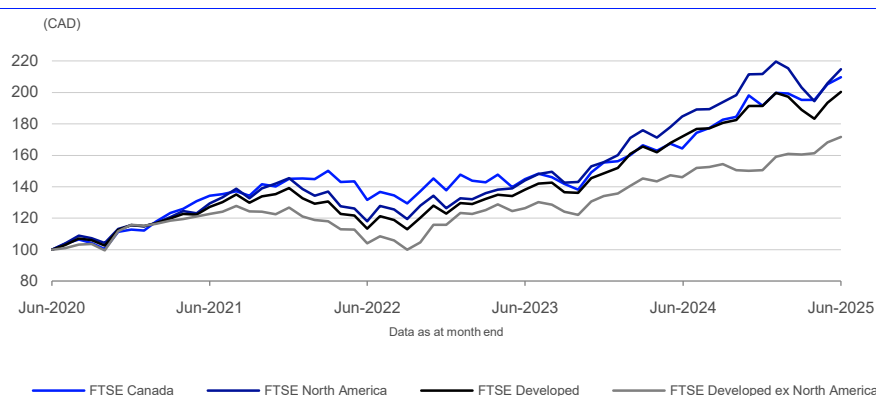


FTSE Canada Index

Data as at: 30 June 2025

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 | 7.5 | 9.5 | 9.5 | 27.6 | 59.4 | 109.8 | 16.8 | 16.0 | 14.0 | 12.9 | 12.9 |
| FTSE North America | 5.7 | 1.4 | 1.4 | 16.2 | 81.9 | 114.7 | 22.1 | 16.5 | 20.0 | 14.3 | 13.4 |
| FTSE Developed | 6.1 | 4.7 | 4.7 | 16.6 | 77.0 | 100.5 | 21.0 | 14.9 | 15.6 | 12.7 | 12.3 |
| FTSE Developed ex North America | 7.1 | 14.2 | 14.2 | 17.6 | 65.3 | 71.8 | 18.2 | 11.4 | 15.2 | 14.4 | 12.0 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|---------------------------------|------|------|------|------|------|------|------|-------|------|------|
| FTSE Canada | -8.3 | 20.5 | 9.2 | -7.7 | 22.9 | 4.7 | 28.6 | -5.0 | 12.9 | 23.3 |
| FTSE North America | 19.4 | 8.5 | 13.8 | 3.4 | 24.9 | 18.0 | 25.9 | -13.1 | 23.2 | 35.9 |
| FTSE Developed | 19.6 | 4.5 | 15.7 | -0.4 | 21.5 | 14.7 | 20.3 | -11.8 | 20.9 | 29.0 |
| FTSE Developed ex North America | 19.9 | -1.6 | 18.7 | -6.2 | 15.9 | 8.6 | 9.5 | -8.7 | 15.8 | 12.3 |

Return/Risk Ratio and Drawdown - Total Return

| Index (CAD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---------------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Canada | 1.9 | 1.3 | 1.2 | 0.8 | -12.3 | -12.3 | -15.9 | -35.9 |
| FTSE North America | 0.8 | 1.4 | 1.2 | 1.1 | -19.2 | -19.2 | -22.5 | -28.0 |
| FTSE Developed | 1.0 | 1.6 | 1.2 | 1.0 | -16.2 | -16.2 | -21.3 | -27.6 |
| FTSE Developed ex North America | 1.1 | 1.3 | 1.0 | 0.7 | -14.7 | -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 | 253,894 | 8.84 |
| SHOPIFY INC | Software and Computer Services | 189,316 | 6.59 |
| Toronto-Dominion Com | Banks | 176,718 | 6.15 |
| Enbridge | Oil Gas and Coal | 134,395 | 4.68 |
| Brookfield Corporation | Investment Banking and Brokerage Services | 118,670 | 4.13 |
| Bank of Montreal | Banks | 110,029 | 3.83 |
| Canadian Pacific Kansas City Limited | Industrial Transportation | 100,864 | 3.51 |
| Constellation Software | Software and Computer Services | 98,604 | 3.43 |
| Bank of Nova Scotia | Banks | 93,787 | 3.26 |
| Canadian Imperial Bank of Commerce | Banks | 90,621 | 3.15 |
| Totals | | 1,366,897 | 47.58 |

ICB Industry Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (CADm) | Wgt % |
|----------|------------------------|-------------|-----------------|--------|
| 10 | Technology | 4 | 354,375 | 12.34 |
| 15 | Telecommunications | 2 | 20,056 | 0.70 |
| 30 | Financials | 14 | 1,205,560 | 41.96 |
| 40 | Consumer Discretionary | 4 | 146,582 | 5.10 |
| 45 | Consumer Staples | 3 | 67,289 | 2.34 |
| 50 | Industrials | 2 | 179,943 | 6.26 |
| 55 | Basic Materials | 6 | 293,991 | 10.23 |
| 60 | Energy | 9 | 492,142 | 17.13 |
| 65 | Utilities | 3 | 112,955 | 3.93 |
| Totals | | 47 | 2,872,893 | 100.00 |

Index Characteristics

| Attributes | FTSE Canada | FTSE Developed |
|-----------------------------------|-------------|----------------|
| Number of constituents | 47 | 1968 |
| Net MCap (CADm) | 2,872,893 | 104,696,077 |
| Dividend Yield % | 2.76 | 1.73 |
| Constituent Sizes (Net MCap CADm) | | |
| Average | 61,125 | 53,199 |
| Largest | 253,894 | 5,035,398 |
| Smallest | 9,183 | 148 |
| Median | 51,261 | 13,530 |
| Weight of Largest Constituent (%) | 8.84 | 4.81 |
| Top 10 Holdings (% Index MCap) | 47.58 | 24.67 |

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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