

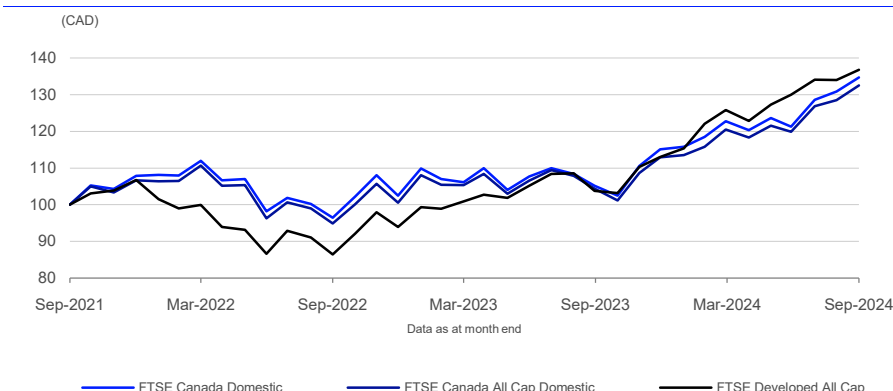
FTSE Canada Domestic Index

Data as at: 30 September 2024

The FTSE Canada Domestic Index is designed to provide market participants with a tool to benchmark and analyze the Canadian domestic market. The index can also be used as a tool in the creation of a wide variety of financial products such as index-linked funds and exchange traded funds.

The FTSE Canada Domestic Index is a market-capitalization weighted index comprised of Canadian large and mid cap stocks selected from the FTSE Developed Index, but without applying the FTSE GEIS foreign ownership restrictions when calculating each individual constituent's investability weight.

3-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 Domestic	11.1	9.7	17.0	28.1	34.7	72.2	10.5	11.5	10.6	14.1	15.2
FTSE Canada All Cap Domestic	10.6	10.0	17.4	27.0	32.6	69.0	9.8	11.1	10.8	14.4	16.0
FTSE Developed All Cap	5.2	8.7	21.0	31.8	36.8	87.9	11.0	13.4	10.1	14.1	13.5

* 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)	2019	2020	2021	2022	2023
FTSE Canada Domestic	22.8	4.6	28.5	-5.0	12.4
FTSE Canada All Cap Domestic	22.3	4.9	25.6	-5.7	12.3
FTSE Developed All Cap	21.4	14.9	19.7	-12.0	20.3

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Canada Domestic	2.6	0.7	0.8	-	-5.0	-15.8	-35.6	-
FTSE Canada All Cap Domestic	2.4	0.7	0.7	0.6	-5.3	-16.2	-37.1	-37.1
FTSE Developed All Cap	3.0	0.8	1.0	1.0	-7.3	-21.5	-28.4	-28.4

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.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available real-time and end-of-day.

Industry Classification Benchmark (ICB)

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	237,802	9.06
Toronto-Dominion Com	Banks	150,808	5.75
SHOPIFY INC	Software and Computer Services	130,681	4.98
Enbridge	Oil Gas and Coal	116,675	4.45
Canadian Pacific Kansas City Limited	Industrial Transportation	107,848	4.11
Brookfield Corporation	Investment Banking and Brokerage Services	106,690	4.07
Canadian Natural Resources	Oil Gas and Coal	94,280	3.59
Bank of Nova Scotia	Banks	90,040	3.43
Canadian National Railway	Industrial Transportation	88,957	3.39
Bank of Montreal	Banks	88,510	3.37
Totals		1,212,292	46.20

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	3	249,553	9.51
1510	Telecommunications	2	75,872	2.89
3010	Banks	6	688,199	26.23
3020	Financial Services	3	164,834	6.28
3030	Insurance	6	236,588	9.02
4010	Automobiles and Parts	1	14,862	0.57
4040	Retailers	2	96,710	3.69
4050	Travel and Leisure	1	30,438	1.16
4520	Personal Care Drug and Grocery Stores	3	56,211	2.14
5020	Industrial Goods and Services	2	196,806	7.50
5510	Basic Resources	5	206,532	7.87
5520	Chemicals	1	32,135	1.22
6010	Energy	9	468,073	17.84
6510	Utilities	3	107,303	4.09
Totals		47	2,624,116	100.00

Index Characteristics

Attributes	FTSE Canada Domestic
Number of constituents	47
Net MCap (CADm)	2,624,116
Dividend Yield %	3.09
Constituent Sizes (Net MCap CADm)	
Average	55,832
Largest	237,802
Smallest	12,582
Median	38,086
Weight of Largest Constituent (%)	9.06
Top 10 Holdings (% Index MCap)	46.20

INFORMATION

Index Universe

FTSE Developed Index

Base Date

6 February 2017

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Semi-annually in March and September

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