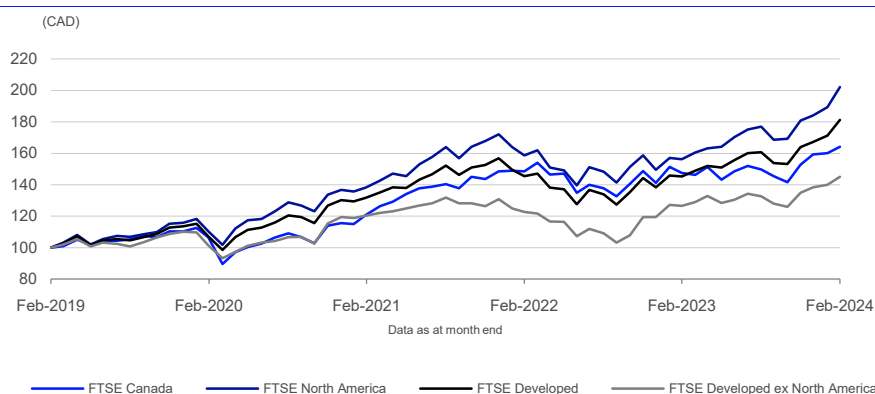


FTSE Canada Index

Data as at: 29 February 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	7.4	9.6	3.0	11.3	36.1	64.1	10.8	10.4	11.5	13.4	15.2
FTSE North America	11.9	14.3	9.8	29.5	46.3	102.2	13.5	15.1	11.8	15.4	14.4
FTSE Developed	10.6	12.8	8.4	24.8	37.8	81.2	11.3	12.6	9.4	13.3	13.5
FTSE Developed ex North America	7.5	9.3	4.9	14.5	20.7	45.0	6.5	7.7	9.3	12.1	13.3

* 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	0.9	0.7	0.7	0.7	-8.4	-15.9	-35.9	-35.9
FTSE North America	2.4	0.9	1.1	1.2	-7.0	-22.5	-28.0	-28.0
FTSE Developed	2.5	0.8	0.9	1.0	-6.6	-21.3	-27.6	-27.6
FTSE Developed ex North America	1.5	0.5	0.6	0.6	-7.3	-23.9	-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	184,817	8.11
Toronto-Dominion Com	Banks	148,132	6.50
SHOPIFY INC	Software and Computer Services	119,638	5.25
Canadian Pacific Kansas City Limited	Industrial Transportation	106,973	4.70
Canadian National Railway	Industrial Transportation	102,452	4.50
Canadian Natural Resources	Oil Gas and Coal	101,014	4.43
Enbridge	Oil Gas and Coal	98,546	4.33
Bank of Montreal	Banks	88,532	3.89
Brookfield Corporation	Investment Banking and Brokerage Services	84,052	3.69
Bank of Nova Scotia	Banks	79,307	3.48
Totals		1,113,463	48.88

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (CADm)	Wgt %
10	Technology	3	226,288	9.93
15	Telecommunications	2	26,750	1.17
30	Financials	16	933,610	40.99
40	Consumer Discretionary	5	149,563	6.57
45	Consumer Staples	4	56,682	2.49
50	Industrials	2	209,425	9.19
55	Basic Materials	6	175,370	7.70
60	Energy	8	404,051	17.74
65	Utilities	3	96,075	4.22
Totals		49	2,277,814	100.00

Index Characteristics

Attributes	FTSE Canada	FTSE Developed
Number of constituents	49	2107
Net MCap (CADm)	2,277,814	87,236,183
Dividend Yield %	3.27	1.85
Constituent Sizes (Net MCap CADm)		
Average	46,486	41,403
Largest	184,817	4,170,277
Smallest	2,905	183
Median	31,885	10,370
Weight of Largest Constituent (%)	8.11	4.78
Top 10 Holdings (% Index MCap)	48.88	21.09

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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