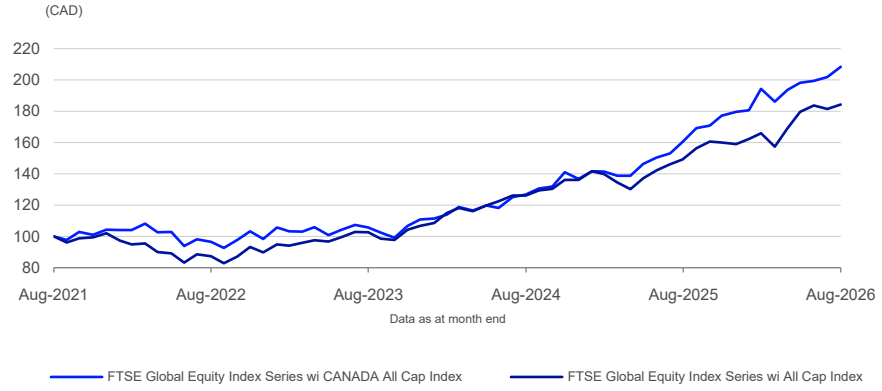
FTSE Canada All Cap Index

Data as at: 31 August 2026

The FTSE Canada All Cap Index is part of a range of indexes designed to help Canadian investors benchmark their investments. It is a market-capitalization weighted index representing the performance of Canadian large, mid and small cap stocks. The index is part of 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 Global Equity Index Series wi CANADA All Cap Index	5.1	7.2	16.0	29.8	96.8	108.4	25.3	15.8	13.1	11.4	12.4
FTSE Global Equity Index Series wi All Cap Index	2.6	11.0	15.9	23.6	79.3	84.4	21.5	13.0	11.0	12.1	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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Global Equity Index Series wi CANADA All Cap Index	21.6	8.6	-9	22.2	5.2	25.7	-5.7	12.7	23.2	31.4
FTSE Global Equity Index Series wi All Cap Index	5.2	16.2	-1.5	20.7	14.7	17.5	-11.9	18.9	27.4	16.8

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global Equity Index Series wi CANADA All Cap Index	2.2	2.3	1.3	1.0	-9.1	-12.3	-16.3	-37.3
FTSE Global Equity Index Series wi All Cap Index	2.1	1.8	1.1	1.2	-7.7	-15.9	-20.7	-28.0

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.

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	395,984	7.90
Toronto-Dominion Com	Banks	280,038	5.58
SHOPIFY INC	Software and Computer Services	249,943	4.98
Bank of Montreal	Banks	166,765	3.33
Bank of Nova Scotia	Banks	156,178	3.11
Enbridge	Oil, Gas and Coal	153,090	3.05
Canadian Imperial Bank of Commerce	Banks	144,384	2.88
Agnico Eagle Mines	Precious Metals and Mining	143,002	2.85
Canadian Natural Resources	Oil, Gas and Coal	141,699	2.83
Brookfield Corporation	Investment Banking and Brokerage Services	119,287	2.38
Totals		**1,950,369**	**38.89**

ICB Supersector Breakdown

		FTSE Global Equity Index Series wi CANADA All Cap			FTSE Global Equity Index Series wi All Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	11	434,923	8.67	1231	52,625,755	32.28
1510	Telecommunications	4	20,828	0.42	259	5,293,391	3.25
2010	Health Care	2	4,442	0.09	851	13,398,981	8.22
3010	Banks	7	1,228,435	24.50	489	13,282,850	8.15
3020	Financial Services	8	181,920	3.63	467	7,099,494	4.36
3030	Insurance	10	351,600	7.01	198	4,547,769	2.79
3510	Real Estate	18	69,099	1.38	648	3,617,634	2.22
4010	Automobiles and Parts	3	30,736	0.61	298	3,243,490	1.99
4020	Consumer Products and Services	3	38,211	0.76	488	3,368,997	2.07
4030	Media	-	-	-	163	1,366,182	0.84
4040	Retailers	7	134,006	2.67	267	7,798,242	4.78
4050	Travel and Leisure	3	43,311	0.86	296	2,370,012	1.45
4510	Food, Beverage and Tobacco	2	11,659	0.23	425	3,958,342	2.43
4520	Personal Care, Drug and Grocery Stores	4	68,406	1.36	196	2,376,206	1.46
5010	Construction and Materials	5	56,284	1.12	461	2,482,620	1.52
5020	Industrial Goods and Services	18	315,791	6.30	1601	18,824,755	11.55
5510	Basic Resources	58	983,325	19.61	564	4,349,032	2.67
5520	Chemicals	2	56,127	1.12	433	1,965,884	1.21
6010	Energy	31	779,116	15.54	373	6,855,153	4.21
6510	Utilities	13	206,324	4.11	405	4,193,364	2.57
Totals		**209**	**5,014,543**	**100.00**	**10113**	**163,018,153**	**100.00**

Index Characteristics

Attributes	FTSE Global Equity Index Series wi CANADA All Cap	FTSE Global Equity Index Series wi All Cap
Number of constituents	209	10113
Net MCap (CADm)	5,014,543	163,018,153
Dividend Yield %	2.05	1.59
Constituent Sizes (Net MCap CADm)		
Average	23,993	16,120
Largest	395,984	7,122,356
Smallest	216	41
Median	6,414	1,434
Weight of Largest Constituent (%)	7.90	4.37
Top 10 Holdings (% Index MCap)	38.89	21.63

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

1 September 2003

Base Date

31 December 2002

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End of day

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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