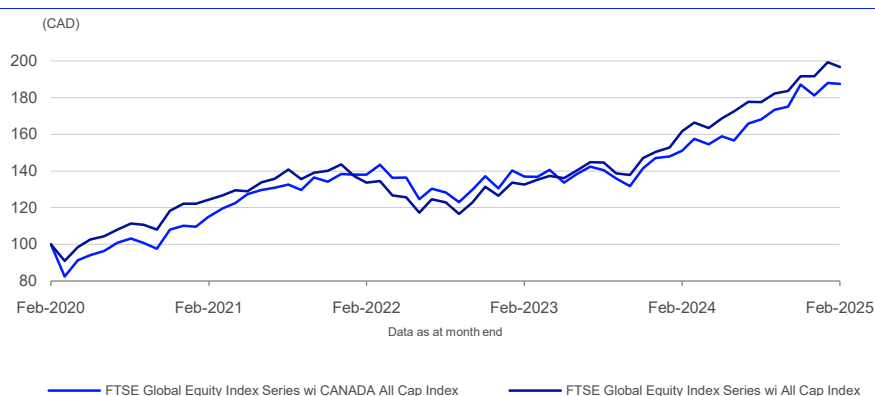


# FTSE Canada All Cap Index

Data as at: 28 February 2025

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	0.2	11.5	3.4	24.2	35.8	87.6	10.7	13.4	10.1	13.8	16.1
FTSE Global Equity Index Series wi All Cap Index	2.7	10.8	2.7	21.7	47.1	96.7	13.7	14.5	9.8	12.5	12.7

\* 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 Global Equity Index Series wi CANADA All Cap Index	-8.7	21.6	8.6	-9	22.2	5.2	25.7	-5.7	12.7	23.2
FTSE Global Equity Index Series wi All Cap Index	17.9	5.2	16.2	-1.5	20.7	14.7	17.5	-11.9	18.9	27.4

## 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	2.4	0.8	0.8	0.7	-5.4	-16.3	-32.8	-37.3
FTSE Global Equity Index Series wi All Cap Index	2.2	1.1	1.1	1.0	-7.3	-15.6	-22.8	-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	240,873	7.00
SHOPIFY INC	Software and Computer Services	195,437	5.68
Toronto-Dominion Com	Banks	152,783	4.44
Enbridge	Oil, Gas and Coal	134,483	3.91
Brookfield Corporation	Investment Banking and Brokerage Services	124,351	3.61
Bank of Montreal	Banks	107,889	3.13
Canadian Pacific Kansas City Limited	Industrial Transportation	105,070	3.05
Constellation Software	Software and Computer Services	98,834	2.87
Bank of Nova Scotia	Banks	87,755	2.55
Canadian Natural Resources	Oil, Gas and Coal	84,406	2.45
<b>Totals</b>		<b>1,331,880</b>	<b>38.68</b>

### ICB Supersector Breakdown

		FTSE CANADA All Cap Index			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	10	378,015	10.98	1197	33,482,008	26.30
1510	Telecommunications	4	23,685	0.69	258	3,453,980	2.71
2010	Health Care	2	3,836	0.11	881	12,387,597	9.73
3010	Banks	6	717,481	20.84	483	9,466,362	7.43
3020	Financial Services	8	222,317	6.46	449	6,468,039	5.08
3030	Insurance	8	280,049	8.13	200	4,093,716	3.21
3510	Real Estate	14	62,042	1.80	667	3,487,228	2.74
4010	Automobiles and Parts	3	21,438	0.62	286	2,879,932	2.26
4020	Consumer Products and Services	3	41,092	1.19	488	3,738,239	2.94
4030	Media	-	-	-	170	1,742,984	1.37
4040	Retailers	5	112,577	3.27	282	7,286,580	5.72
4050	Travel and Leisure	2	33,058	0.96	296	2,535,264	1.99
4510	Food, Beverage and Tobacco	2	8,086	0.23	425	3,806,875	2.99
4520	Personal Care, Drug and Grocery Stores	4	62,390	1.81	207	2,420,912	1.90
5010	Construction and Materials	3	58,965	1.71	437	2,136,011	1.68
5020	Industrial Goods and Services	13	250,001	7.26	1567	15,246,861	11.97
5510	Basic Resources	30	369,717	10.74	521	2,281,883	1.79
5520	Chemicals	2	40,935	1.19	420	1,719,930	1.35
6010	Energy	23	555,161	16.12	386	5,094,216	4.00
6510	Utilities	16	202,129	5.87	402	3,603,453	2.83
<b>Totals</b>		<b>158</b>	<b>3,442,974</b>	<b>100.00</b>	<b>10022</b>	<b>127,332,066</b>	<b>100.00</b>

### Index Characteristics

Attributes	FTSE CANADA All Cap Index	FTSE Global Equity Index Series wi All Cap
Number of constituents	158	10022
Net MCap (CADm)	3,442,974	127,332,066
Dividend Yield %	2.69	1.85
Constituent Sizes (Net MCap CADm)		
Average	21,791	12,705
Largest	240,873	4,979,492
Smallest	587	0
Median	6,926	1,241
Weight of Largest Constituent (%)	7	3.91
Top 10 Holdings (% Index MCap)	38.68	19.33

### 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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