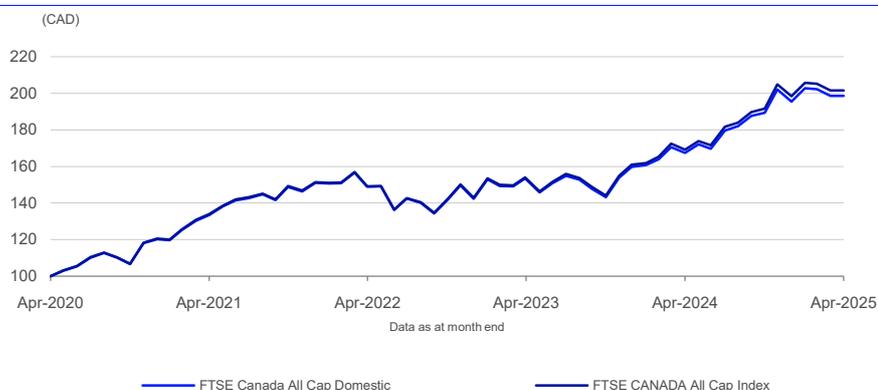


FTSE Canada All Cap Domestic Index

Data as at: 30 April 2025

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

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 All Cap Domestic	-2.0	4.9	1.6	18.6	33.4	98.7	10.1	14.7	14.2	13.8	12.6
FTSE CANADA All Cap Index	-2.0	5.2	1.6	19.2	35.2	101.7	10.6	15.1	14.4	14.0	12.6

* 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 All Cap Domestic	-8.4	21.4	8.8	-8.8	22.3	4.9	25.6	-5.7	12.3	22.3
FTSE CANADA All Cap Index	-8.7	21.6	8.6	-9.0	22.2	5.2	25.7	-5.7	12.7	23.2

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Canada All Cap Domestic	1.3	0.7	1.2	0.6	-12.2	-12.8	-16.2	-37.1
FTSE CANADA All Cap Index	1.3	0.7	1.2	0.6	-12.3	-12.9	-16.3	-37.3

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	233,111	6.85
SHOPIFY INC	Software and Computer Services	158,144	4.65
Toronto-Dominion Com	Banks	155,340	4.56
Enbridge	Oil Gas and Coal	140,271	4.12
Brookfield Corporation	Investment Banking and Brokerage Services	110,002	3.23
Constellation Software	Software and Computer Services	98,465	2.89
Bank of Montreal	Banks	95,799	2.81
Canadian Pacific Kansas City Limited	Industrial Transportation	93,359	2.74
Bank of Nova Scotia	Banks	85,897	2.52
Canadian Natural Resources	Oil Gas and Coal	81,741	2.40
Totals		1,252,128	36.79

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Canada All Cap Domestic			FTSE CANADA All Cap Index		
		No. of Cons	Net MCap (CADm)	Wgt %	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	11	367,734	10.80	11	367,734	10.96
1510	Telecommunications	4	66,960	1.97	4	22,528	0.67
2010	Health Care	1	2,185	0.06	1	2,185	0.07
3010	Banks	6	697,909	20.50	6	697,909	20.80
3020	Financial Services	7	169,230	4.97	7	169,230	5.04
3030	Insurance	8	280,173	8.23	8	280,173	8.35
3510	Real Estate	14	59,974	1.76	14	59,974	1.79
4010	Automobiles and Parts	3	18,939	0.56	3	18,939	0.56
4020	Consumer Products and Services	3	36,525	1.07	3	36,525	1.09
4040	Retailers	5	116,404	3.42	5	116,404	3.47
4050	Travel and Leisure	2	33,338	0.98	2	30,799	0.92
4510	Food Beverage and Tobacco	2	8,413	0.25	2	8,413	0.25
4520	Personal Care Drug and Grocery Stores	4	70,900	2.08	4	70,900	2.11
5010	Construction and Materials	3	56,212	1.65	3	56,212	1.67
5020	Industrial Goods and Services	13	229,552	6.74	13	228,899	6.82
5510	Basic Resources	30	401,553	11.80	30	401,553	11.97
5520	Chemicals	2	41,252	1.21	2	41,252	1.23
6010	Energy	23	536,288	15.76	23	536,288	15.98
6510	Utilities	16	210,140	6.17	16	210,140	6.26
Totals		157	3,403,680	100.00	157	3,356,055	100.00

Index Characteristics

Attributes	FTSE Canada All Cap Domestic	FTSE CANADA All Cap Index
Number of constituents	157	157
Net MCap (CADm)	3,403,680	3,356,055
Dividend Yield %	2.88	2.80
Constituent Sizes (Net MCap CADm)		
Average	21,679	21,376
Largest	233,111	233,111
Smallest	641	641
Median	7,062	7,062
Weight of Largest Constituent (%)	6.85	6.95
Top 10 Holdings (% Index MCap)	36.79	37.31

INFORMATION

Index Universe

FTSE Global Equity Index Series (GEIS)

Index Launch

February 2017

Base Date

31 December 2003

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End of day

End-of-Day Distribution

Via FTP and email

Currency

CAD,USD

Review Dates

Semi-annually in March and September

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