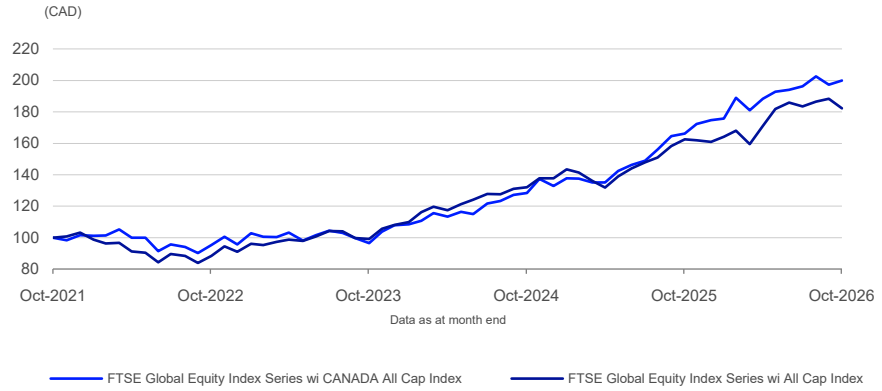
FTSE Canada All Cap Index

Data as at: 30 October 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	1.8	6.2	14.5	20.3	107.0	99.9	27.5	14.9	13.6	11.0	12.3
FTSE Global Equity Index Series wi All Cap Index	-0.7	6.5	13.3	12.2	84.0	82.3	22.5	12.8	11.2	11.9	11.9

* 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	1.5	2.5	1.2	0.9	-9.1	-12.3	-16.3	-37.3
FTSE Global Equity Index Series wi All Cap Index	1.1	1.9	1.1	1.1	-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	396,724	8.03
Toronto-Dominion Com	Banks	286,074	5.79
SHOPIFY INC	Software and Computer Services	269,643	5.46
Bank of Montreal	Banks	168,868	3.42
Bank of Nova Scotia	Banks	161,323	3.27
Canadian Natural Resources	Oil, Gas and Coal	159,909	3.24
Enbridge	Oil, Gas and Coal	153,354	3.10
Canadian Imperial Bank of Commerce	Banks	149,560	3.03
Suncor Energy	Oil, Gas and Coal	131,845	2.67
Agnico Eagle Mines	Precious Metals and Mining	117,354	2.38
Totals		**1,994,656**	**40.37**

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 %
Totals			**0**	**0.00**		**0**	**0.00**

Index Characteristics

Attributes	FTSE Global Equity Index Series wi CANADA All Cap	FTSE Global Equity Index Series wi All Cap
Number of constituents	217	10211
Net MCap (CADm)	4,940,546	159,013,910
Dividend Yield %	2.07	1.65
Constituent Sizes (Net MCap CADm)		
Average	22,767	15,573
Largest	396,724	6,938,077
Smallest	109	0
Median	5,833	1,306
Weight of Largest Constituent (%)	8.03	4.36
Top 10 Holdings (% Index MCap)	40.37	21.65

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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