

FTSE Canada All Cap Domestic Index

Data as at: 28 June 2024

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 investability 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	-0.6	6.2	6.2	12.5	20.0	56.5	6.3	9.4	10.8	13.7	15.8
FTSE CANADA All Cap Index	-0.5	6.5	6.5	13.2	20.9	58.1	6.5	9.6	10.8	13.8	15.9

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Canada All Cap Domestic	10.1	-8.4	21.4	8.8	-8.8	22.3	4.9	25.6	-5.7	12.3
FTSE CANADA All Cap Index	9.9	-8.7	21.6	8.6	-9.0	22.2	5.2	25.7	-5.7	12.7

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	0.4	0.6	0.5	-8.6	-16.2	-37.1	-37.1
FTSE CANADA All Cap Index	1.4	0.5	0.6	0.5	-8.6	-16.3	-37.3	-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	205,189	6.85
Toronto-Dominion Com	Banks	132,609	4.43
SHOPIFY INC	Software and Computer Services	109,044	3.64
Enbridge	Oil Gas and Coal	103,360	3.45
Canadian Natural Resources	Oil Gas and Coal	102,299	3.42
Canadian Pacific Kansas City Limited	Industrial Transportation	100,455	3.36
Canadian National Railway	Industrial Transportation	90,805	3.03
Brookfield Corporation	Investment Banking and Brokerage Services	84,514	2.82
Bank of Montreal	Banks	83,281	2.78
Constellation Software	Software and Computer Services	78,122	2.61
Totals		1,089,677	36.40

ICB Supersector Breakdown

		FTSE Canada All Cap Domestic			FTSE CANADA All Cap Index		
ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	10	256,437	8.57	10	256,437	8.73
1510	Telecommunications	4	76,420	2.55	4	25,665	0.87
2010	Health Care	2	3,518	0.12	2	3,518	0.12
3010	Banks	8	600,615	20.06	8	600,615	20.44
3020	Financial Services	8	159,768	5.34	8	159,768	5.44
3030	Insurance	8	222,554	7.43	8	222,554	7.57
3510	Real Estate	15	57,068	1.91	15	57,068	1.94
4010	Automobiles and Parts	3	23,583	0.79	3	23,583	0.80
4020	Consumer Products and Services	3	30,696	1.03	3	30,696	1.04
4040	Retailers	5	101,799	3.40	5	101,799	3.46
4050	Travel and Leisure	2	36,465	1.22	2	33,211	1.13
4510	Food Beverage and Tobacco	3	13,850	0.46	3	13,850	0.47
4520	Personal Care Drug and Grocery Stores	4	53,360	1.78	4	53,360	1.82
5010	Construction and Materials	3	49,984	1.67	3	49,984	1.70
5020	Industrial Goods and Services	15	261,041	8.72	15	259,901	8.85
5510	Basic Resources	33	307,194	10.26	33	307,194	10.46
5520	Chemicals	2	38,014	1.27	2	38,014	1.29
6010	Energy	23	526,960	17.60	23	526,960	17.93
6510	Utilities	16	174,037	5.81	16	174,037	5.92
Totals		167	2,993,365	100.00	167	2,938,216	100.00

Index Characteristics

Attributes	FTSE Canada All Cap Domestic	FTSE CANADA All Cap Index
Number of constituents	167	167
Net MCap (CADm)	2,993,365	2,938,216
Dividend Yield %	3.16	3.07
Constituent Sizes (Net MCap CADm)		
Average	17,924	17,594
Largest	205,189	205,189
Smallest	536	520
Median	6,017	6,004
Weight of Largest Constituent (%)	6.85	6.98
Top 10 Holdings (% Index MCap)	36.40	37.09

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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