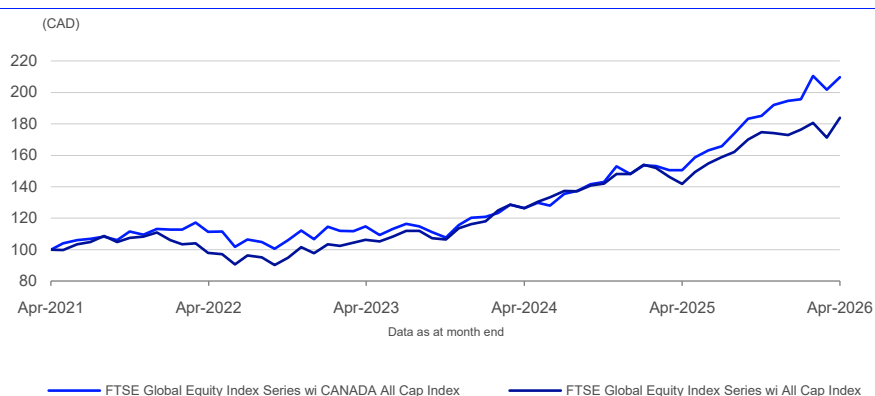


# FTSE Canada All Cap Index

Data as at: 30 April 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	7.2	13.4	7.8	39.4	82.6	109.8	22.2	16.0	12.3	11.5	12.4
FTSE Global Equity Index Series wi All Cap Index	4.3	5.3	6.4	29.8	73.3	84.0	20.1	13.0	10.3	11.3	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	3.1	1.9	1.3	1.0	-9.1	-12.3	-16.3	-37.3
FTSE Global Equity Index Series wi All Cap Index	2.8	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	341,429	7.25
Toronto-Dominion Com	Banks	245,462	5.21
SHOPIFY INC	Software and Computer Services	201,599	4.28
Enbridge	Oil, Gas and Coal	163,973	3.48
Bank of Montreal	Banks	146,336	3.11
Canadian Imperial Bank of Commerce	Banks	142,100	3.02
Canadian Natural Resources	Oil, Gas and Coal	132,230	2.81
Bank of Nova Scotia	Banks	131,625	2.80
Brookfield Corporation	Investment Banking and Brokerage Services	129,575	2.75
Agnico Eagle Mines	Precious Metals and Mining	127,150	2.70
<b>Totals</b>		<b>1,761,480</b>	<b>37.41</b>

### ICB Supersector Breakdown

		LMSCAN			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	375,010	7.96	1228	46,080,792	30.67
1510	Telecommunications	4	22,351	0.47	261	4,801,368	3.20
2010	Health Care	2	4,295	0.09	858	11,737,958	7.81
3010	Banks	7	1,090,366	23.16	487	11,704,703	7.79
3020	Financial Services	8	187,557	3.98	467	6,491,961	4.32
3030	Insurance	10	327,141	6.95	200	4,128,356	2.75
3510	Real Estate	19	72,526	1.54	661	3,606,619	2.40
4010	Automobiles and Parts	3	31,160	0.66	298	3,196,855	2.13
4020	Consumer Products and Services	3	44,295	0.94	493	3,204,024	2.13
4030	Media	-	-	-	163	1,374,563	0.91
4040	Retailers	7	133,362	2.83	268	7,940,599	5.29
4050	Travel and Leisure	3	42,773	0.91	296	2,270,736	1.51
4510	Food, Beverage and Tobacco	3	12,283	0.26	427	3,808,736	2.53
4520	Personal Care, Drug and Grocery Stores	4	71,687	1.52	197	2,225,887	1.48
5010	Construction and Materials	5	65,338	1.39	463	2,693,727	1.79
5020	Industrial Goods and Services	18	302,366	6.42	1610	17,982,800	11.97
5510	Basic Resources	57	807,419	17.15	569	3,902,563	2.60
5520	Chemicals	2	56,217	1.19	436	1,921,926	1.28
6010	Energy	32	845,775	17.96	378	6,762,058	4.50
6510	Utilities	15	217,048	4.61	412	4,410,365	2.94
<b>Totals</b>		<b>213</b>	<b>4,708,969</b>	<b>100.00</b>	<b>10172</b>	<b>150,246,596</b>	<b>100.00</b>

### Index Characteristics

Attributes	LMSCAN	FTSE Global Equity Index Series wi All Cap
Number of constituents	213	10172
Net MCap (CADm)	4,708,969	150,246,596
Dividend Yield %	2.19	1.66
Constituent Sizes (Net MCap CADm)		
Average	22,108	14,771
Largest	341,429	6,344,771
Smallest	278	6
Median	6,013	1,407
Weight of Largest Constituent (%)	7.25	4.22
Top 10 Holdings (% Index MCap)	37.41	21.85

### 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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