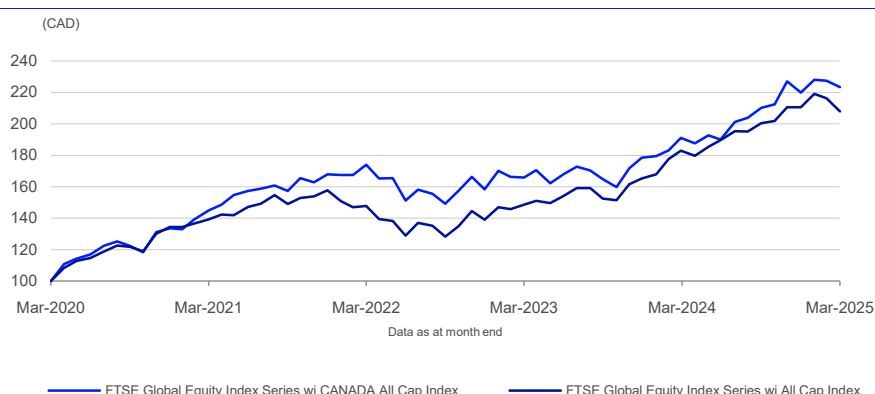


FTSE Canada All Cap Index

Data as at: 31 March 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	1.6	6.3	1.6	16.9	28.4	123.5	8.7	17.4	11.1	13.9	13.3
FTSE Global Equity Index Series wi All Cap Index	-1.3	3.8	-1.3	13.7	40.7	108.1	12.1	15.8	10.5	12.5	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)	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	1.5	0.7	1.3	0.7	-6.1	-16.3	-16.3	-37.3
FTSE Global Equity Index Series wi All Cap Index	1.3	1.1	1.3	0.9	-7.3	-14.8	-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	228,363	6.79
SHOPIFY INC	Software and Computer Services	165,115	4.91
Toronto-Dominion Com	Banks	152,060	4.52
Enbridge	Oil, Gas and Coal	138,574	4.12
Brookfield Corporation	Investment Banking and Brokerage Services	111,859	3.33
Bank of Montreal	Banks	99,664	2.96
Canadian Pacific Kansas City Limited	Industrial Transportation	94,161	2.80
Canadian Natural Resources	Oil, Gas and Coal	91,494	2.72
Constellation Software	Software and Computer Services	90,320	2.69
Bank of Nova Scotia	Banks	84,963	2.53
Totals		1,256,573	37.37

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	11	363,737	10.82	1208	30,774,340	25.13
1510	Telecommunications	4	22,912	0.68	262	3,438,547	2.81
2010	Health Care	1	2,781	0.08	874	12,055,525	9.85
3010	Banks	6	686,307	20.41	484	9,285,640	7.58
3020	Financial Services	7	168,550	5.01	458	6,211,461	5.07
3030	Insurance	8	281,011	8.36	203	4,207,754	3.44
3510	Real Estate	14	60,687	1.80	667	3,426,248	2.80
4010	Automobiles and Parts	3	19,366	0.58	291	2,706,235	2.21
4020	Consumer Products and Services	3	37,603	1.12	487	3,516,140	2.87
4030	Media	-	-	-	168	1,519,326	1.24
4040	Retailers	5	111,152	3.31	276	6,733,769	5.50
4050	Travel and Leisure	2	33,099	0.98	294	2,335,942	1.91
4510	Food, Beverage and Tobacco	2	7,896	0.23	427	3,897,405	3.18
4520	Personal Care, Drug and Grocery Stores	4	65,191	1.94	207	2,441,885	1.99
5010	Construction and Materials	3	56,015	1.67	444	2,105,009	1.72
5020	Industrial Goods and Services	13	231,901	6.90	1577	14,821,365	12.10
5510	Basic Resources	30	397,098	11.81	519	2,338,550	1.91
5520	Chemicals	2	38,045	1.13	418	1,674,512	1.37
6010	Energy	23	571,292	16.99	379	5,241,603	4.28
6510	Utilities	16	207,881	6.18	403	3,712,860	3.03
Totals		157	3,362,523	100.00	10046	122,444,117	100.00

Index Characteristics

Attributes	FTSE CANADA All Cap Index	FTSE Global Equity Index Series wi All Cap
Number of constituents	157	10046
Net MCap (CADm)	3,362,523	122,444,117
Dividend Yield %	2.80	1.97
Constituent Sizes (Net MCap CADm)		
Average	21,417	12,188
Largest	228,363	4,703,950
Smallest	642	27
Median	6,965	1,242
Weight of Largest Constituent (%)	6.79	3.84
Top 10 Holdings (% Index MCap)	37.37	18.21

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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