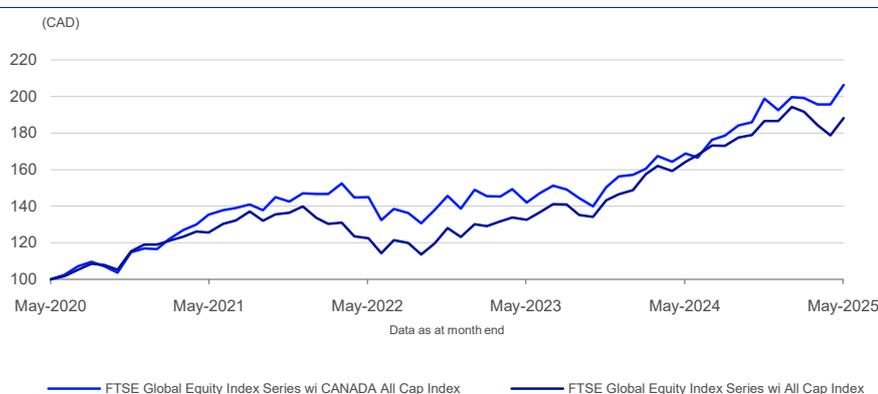


FTSE Canada All Cap Index

Data as at: 30 May 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	3.6	3.8	7.1	22.3	42.4	106.4	12.5	15.6	14.4	13.5	12.8
FTSE Global Equity Index Series wi All Cap Index	-1.8	0.8	0.8	14.5	53.8	88.2	15.4	13.5	14.6	12.8	11.7

* 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	1.6	0.9	1.2	0.7	-12.3	-12.5	-16.3	-37.3
FTSE Global Equity Index Series wi All Cap Index	1.0	1.2	1.2	0.9	-15.9	-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	245,043	6.94
SHOPIFY INC	Software and Computer Services	176,863	5.01
Toronto-Dominion Com	Banks	167,120	4.73
Enbridge	Oil, Gas and Coal	138,965	3.93
Brookfield Corporation	Investment Banking and Brokerage Services	117,711	3.33
Bank of Montreal	Banks	106,881	3.03
Canadian Pacific Kansas City Limited	Industrial Transportation	104,510	2.96
Constellation Software	Software and Computer Services	98,611	2.79
Bank of Nova Scotia	Banks	91,438	2.59
Canadian Imperial Bank of Commerce	Banks	87,551	2.48
Totals		1,334,694	37.79

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	396,314	11.22	1203	33,020,711	26.56
1510	Telecommunications	4	22,984	0.65	262	3,380,729	2.72
2010	Health Care	1	1,854	0.05	869	10,934,671	8.80
3010	Banks	6	749,664	21.22	481	9,498,055	7.64
3020	Financial Services	7	178,622	5.06	458	6,188,395	4.98
3030	Insurance	8	292,035	8.27	203	4,154,151	3.34
3510	Real Estate	14	62,185	1.76	665	3,344,963	2.69
4010	Automobiles and Parts	3	20,087	0.57	290	3,036,678	2.44
4020	Consumer Products and Services	3	38,043	1.08	486	3,586,986	2.89
4030	Media	-	-	-	167	1,711,897	1.38
4040	Retailers	5	120,446	3.41	275	6,826,586	5.49
4050	Travel and Leisure	2	34,637	0.98	294	2,365,899	1.90
4510	Food, Beverage and Tobacco	2	8,451	0.24	428	3,858,674	3.10
4520	Personal Care, Drug and Grocery Stores	4	72,694	2.06	206	2,420,121	1.95
5010	Construction and Materials	3	66,913	1.89	442	2,227,331	1.79
5020	Industrial Goods and Services	13	250,760	7.10	1570	15,390,370	12.38
5510	Basic Resources	30	408,504	11.57	519	2,326,957	1.87
5520	Chemicals	2	42,521	1.20	418	1,653,278	1.33
6010	Energy	22	555,639	15.73	377	4,664,671	3.75
6510	Utilities	16	209,840	5.94	402	3,734,715	3.00
Totals		156	3,532,193	100.00	10015	124,325,840	100.00

Index Characteristics

Attributes	FTSE CANADA All Cap Index	FTSE Global Equity Index Series wi All Cap
Number of constituents	156	10015
Net MCap (CADm)	3,532,193	124,325,840
Dividend Yield %	2.67	1.90
Constituent Sizes (Net MCap CADm)		
Average	22,642	12,414
Largest	245,043	4,700,812
Smallest	665	26
Median	7,367	1,275
Weight of Largest Constituent (%)	6.94	3.78
Top 10 Holdings (% Index MCap)	37.79	19.42

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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