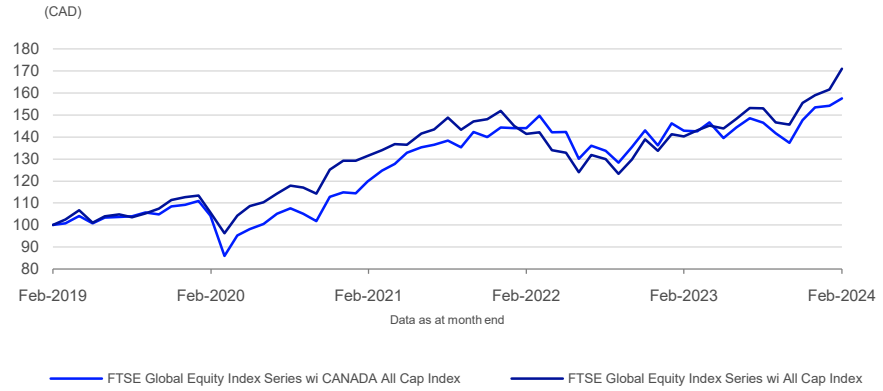
FTSE Canada All Cap Index

Data as at: 29 February 2024

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	6.7	7.6	2.7	10.3	31.6	57.6	9.6	9.5	11.5	13.8	16.0
FTSE Global Equity Index Series wi All Cap Index	10.0	11.7	7.5	21.9	30.1	71.0	9.2	11.3	9.1	12.8	13.3

* 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)	2019	2020	2021	2022	2023
FTSE Global Equity Index Series wi CANADA All Cap Index	22.2	5.2	25.7	-5.7	12.7
FTSE Global Equity Index Series wi All Cap Index	20.7	14.7	17.5	-11.9	18.9

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	0.9	0.6	0.6	-	-8.6	-16.3	-37.3	-
FTSE Global Equity Index Series wi All Cap Index	2.3	0.7	0.9	-	-6.9	-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	184,817	6.50
Toronto-Dominion Com	Banks	148,132	5.21
SHOPIFY INC	Software and Computer Services	119,638	4.20
Canadian Pacific Kansas City Limited	Industrial Transportation	106,973	3.76
Canadian National Railway	Industrial Transportation	102,452	3.60
Canadian Natural Resources	Oil, Gas and Coal	101,014	3.55
Enbridge	Oil, Gas and Coal	98,546	3.46
Bank of Montreal	Banks	88,532	3.11
Brookfield Corporation	Investment Banking and Brokerage Services	84,052	2.95
Bank of Nova Scotia	Banks	79,307	2.79
Totals		**1,113,463**	**39.13**

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 %
1010	Technology	11	267,642	9.41	1180	26,757,565	25.14
1510	Telecommunications	4	28,961	1.02	264	2,859,826	2.69
2010	Health Care	2	4,615	0.16	894	11,416,911	10.73
3010	Banks	8	598,202	21.02	486	7,077,747	6.65
3020	Financial Services	8	154,735	5.44	433	4,743,073	4.46
3030	Insurance	8	216,154	7.60	203	3,263,236	3.07
3510	Real Estate	16	59,883	2.10	683	2,990,094	2.81
4010	Automobiles and Parts	3	29,460	1.04	276	2,649,712	2.49
4020	Consumer Products and Services	4	30,517	1.07	516	3,502,110	3.29
4030	Media	-	-	-	180	1,308,595	1.23
4040	Retailers	5	102,343	3.60	286	5,581,625	5.24
4050	Travel and Leisure	2	35,599	1.25	291	2,125,060	2.00
4510	Food, Beverage and Tobacco	3	11,892	0.42	432	3,514,757	3.30
4520	Personal Care, Drug and Grocery Stores	4	53,280	1.87	217	2,109,969	1.98
5010	Construction and Materials	3	45,887	1.61	433	1,895,690	1.78
5020	Industrial Goods and Services	15	273,210	9.60	1550	13,028,430	12.24
5510	Basic Resources	33	233,235	8.20	526	2,102,424	1.98
5520	Chemicals	2	39,109	1.37	423	1,775,837	1.67
6010	Energy	24	497,603	17.49	398	4,856,067	4.56
6510	Utilities	16	162,915	5.73	394	2,891,807	2.72
Totals		**171**	**2,845,241**	**100.00**	**10065**	**106,450,535**	**100.00**

Index Characteristics

Attributes	FTSE Global Equity Index Series wi CANADA All Cap	FTSE Global Equity Index Series wi All Cap
Number of constituents	171	10065
Net MCap (CADm)	2,845,241	106,450,535
Dividend Yield %	3.11	1.96
Constituent Sizes (Net MCap CADm)		
Average	16,639	10,576
Largest	184,817	4,170,277
Smallest	564	17
Median	5,191	1,149
Weight of Largest Constituent (%)	6.50	3.92
Top 10 Holdings (% Index MCap)	39.13	17.28

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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