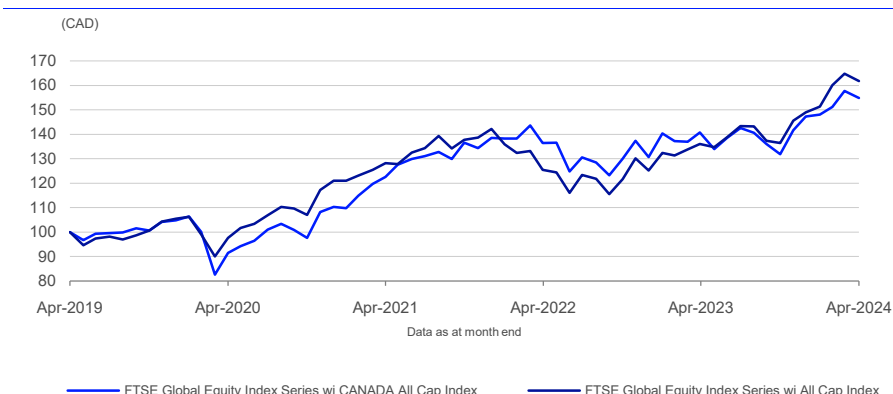


# FTSE Canada All Cap Index

Data as at: 30 April 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 | 4.5      | 17.4 | 5.1 | 9.9  | 26.3 | 54.8 | 8.1          | 9.1  | 11.1           | 13.8 | 16.0 |
| FTSE Global Equity Index Series wi All Cap Index        | 6.9      | 18.6 | 8.7 | 19.0 | 26.3 | 61.8 | 8.1          | 10.1 | 8.8            | 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        | 2.1               | 0.7 | 0.8 | -    | -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                                     | 186,766         | 6.45  |
| Toronto-Dominion Com                 | Banks                                     | 144,866         | 5.00  |
| SHOPIFY INC                          | Software and Computer Services            | 111,516         | 3.85  |
| Canadian Natural Resources           | Oil, Gas and Coal                         | 111,464         | 3.85  |
| Enbridge                             | Oil, Gas and Coal                         | 103,404         | 3.57  |
| Canadian Pacific Kansas City Limited | Industrial Transportation                 | 100,261         | 3.46  |
| Canadian National Railway            | Industrial Transportation                 | 95,536          | 3.30  |
| Bank of Montreal                     | Banks                                     | 88,626          | 3.06  |
| Brookfield Corporation               | Investment Banking and Brokerage Services | 82,881          | 2.86  |
| Bank of Nova Scotia                  | Banks                                     | 76,114          | 2.63  |
| Totals                               |   | 1,101,433       | 38.01 |

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                             | 10  | 250,858         | 8.66   | 1203                                       | 26,582,227      | 24.82  |
| 1510     | Telecommunications                     | 4   | 26,458          | 0.91   | 257  | 2,792,739       | 2.61   |
| 2010     | Health Care                            | 2   | 4,627           | 0.16   | 901  | 11,309,241      | 10.56  |
| 3010     | Banks                                  | 8   | 595,109         | 20.54  | 485  | 7,415,226       | 6.92   |
| 3020     | Financial Services                     | 8   | 151,407         | 5.23   | 443  | 4,759,901       | 4.44   |
| 3030     | Insurance                              | 8   | 213,994         | 7.39   | 205  | 3,263,790       | 3.05   |
| 3510     | Real Estate                            | 16  | 57,402          | 1.98   | 677  | 2,925,418       | 2.73   |
| 4010     | Automobiles and Parts                  | 3   | 25,707          | 0.89   | 283  | 2,547,476       | 2.38   |
| 4020     | Consumer Products and Services         | 3   | 28,802          | 0.99   | 505  | 3,334,326       | 3.11   |
| 4030     | Media                                  | -   | -               | -      | 177  | 1,281,505       | 1.20   |
| 4040     | Retailers                              | 5   | 98,830          | 3.41   | 283  | 5,505,288       | 5.14   |
| 4050     | Travel and Leisure                     | 2   | 35,696          | 1.23   | 292  | 2,087,890       | 1.95   |
| 4510     | Food, Beverage and Tobacco             | 3   | 12,321          | 0.43   | 429  | 3,592,325       | 3.35   |
| 4520     | Personal Care, Drug and Grocery Stores | 4   | 52,008          | 1.79   | 211  | 2,127,987       | 1.99   |
| 5010     | Construction and Materials             | 3   | 46,230          | 1.60   | 439  | 1,948,208       | 1.82   |
| 5020     | Industrial Goods and Services          | 15  | 260,043         | 8.97   | 1582                                       | 13,164,755      | 12.29  |
| 5510     | Basic Resources                        | 34  | 296,162         | 10.22  | 531  | 2,326,095       | 2.17   |
| 5520     | Chemicals                              | 2   | 40,325          | 1.39   | 428  | 1,788,602       | 1.67   |
| 6010     | Energy                                 | 24  | 539,869         | 18.63  | 398  | 5,249,138       | 4.90   |
| 6510     | Utilities                              | 16  | 161,577         | 5.58   | 398  | 3,097,685       | 2.89   |
| Totals   |  | 170   | 2,897,427       | 100.00 | 10127                                      | 107,099,822     | 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            | 170   | 10127                                      |
| Net MCap (CADm)                   | 2,897,427   | 107,099,822                                |
| Dividend Yield %                  | 3.08  | 1.99                                       |
| Constituent Sizes (Net MCap CADm) |   |  |
| Average                           | 17,044  | 10,576                                     |
| Largest                           | 186,766   | 3,975,830                                  |
| Smallest                          | 550   | 0  |
| Median                            | 5,510   | 1,154                                      |
| Weight of Largest Constituent (%) | 6.45  | 3.71                                       |
| Top 10 Holdings (% Index MCap)    | 38.01   | 17.37                                      |

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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