

FTSE Canada All Cap Domestic Index

Data as at: 29 March 2024

The FTSE Canada All Cap Domestic Index is an index designed to provide market participants with a tool to benchmark and analyze the Canadian domestic market. The index can also be used as a tool in the creation of a wide variety of financial products such as index-linked funds and exchange traded funds. The FTSE Canada All Cap Domestic Index is a market-capitalization weighted index comprised of Canadian large, mid and small cap stocks selected from the FTSE Developed All Cap Index, but without applying the FTSE GEIS foreign ownership restrictions when calculating each individual constituent's investability weight.

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 Canada All Cap Domestic	6.8	15.5	6.8	14.4	30.9	61.6	9.4	10.1	10.9	13.6	15.8
FTSE Global Equity Index Series w/ CANADA All Cap	7.1	15.9	7.1	15.2	31.8	63.2	9.6	10.3	11.0	13.7	16.0

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Canada All Cap Domestic	10.1	-8.4	21.4	8.8	-8.8	22.3	4.9	25.6	-5.7	12.3
FTSE Global Equity Index Series w/ CANADA All Cap	9.9	-8.7	21.6	8.6	-9.0	22.2	5.2	25.7	-5.7	12.7

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Canada All Cap Domestic	1.4	0.7	0.6	0.6	-8.6	-16.2	-37.1	-37.1
FTSE Global Equity Index Series w/ CANADA All Cap	1.5	0.7	0.6	0.6	-8.6	-16.3	-37.3	-37.3

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	191,576	6.35
Toronto-Dominion Com	Banks	145,008	4.81
SHOPIFY INC	Software and Computer Services	120,573	4.00
Canadian Pacific Kansas City Limited	Industrial Transportation	110,872	3.68
Canadian Natural Resources	Oil Gas and Coal	110,406	3.66
Enbridge	Oil Gas and Coal	103,404	3.43
Canadian National Railway	Industrial Transportation	101,986	3.38
Bank of Montreal	Banks	95,314	3.16
Brookfield Corporation	Investment Banking and Brokerage Services	85,072	2.82
Bank of Nova Scotia	Banks	84,441	2.80
Totals		1,148,651	38.08

ICB Supersector Breakdown

		FTSE Canada All Cap Domestic			FTSE Global Equity Index Series wi CANADA All Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	10	266,219	8.83	10	266,219	9.00
1510	Telecommunications	4	79,692	2.64	4	26,605	0.90
2010	Health Care	2	5,257	0.17	2	5,257	0.18
3010	Banks	8	620,509	20.57	8	620,509	20.97
3020	Financial Services	8	155,435	5.15	8	155,435	5.25
3030	Insurance	8	218,592	7.25	8	218,592	7.39
3510	Real Estate	16	61,445	2.04	16	61,445	2.08
4010	Automobiles and Parts	3	28,750	0.95	3	28,750	0.97
4020	Consumer Products and Services	3	30,018	1.00	3	30,018	1.01
4040	Retailers	5	96,736	3.21	5	96,736	3.27
4050	Travel and Leisure	2	40,096	1.33	2	36,534	1.23
4510	Food Beverage and Tobacco	3	12,002	0.40	3	12,002	0.41
4520	Personal Care Drug and Grocery Stores	4	52,417	1.74	4	52,417	1.77
5010	Construction and Materials	3	48,977	1.62	3	48,977	1.66
5020	Industrial Goods and Services	15	280,792	9.31	15	279,859	9.46
5510	Basic Resources	34	278,512	9.23	34	278,512	9.41
5520	Chemicals	2	40,446	1.34	2	40,446	1.37
6010	Energy	24	533,903	17.70	24	533,903	18.04
6510	Utilities	16	166,699	5.53	16	166,699	5.63
Totals		170	3,016,498	100.00	170	2,958,916	100.00

Index Characteristics

Attributes	FTSE Canada All Cap Domestic	FTSE Global Equity Index Series wi CANADA All Cap
Number of constituents	170	170
Net MCap (CADm)	3,016,498	2,958,916
Dividend Yield %	3.08	3
Constituent Sizes (Net MCap CADm)		
Average	17,744	17,405
Largest	191,576	191,576
Smallest	642	605
Median	5,812	5,753
Weight of Largest Constituent (%)	6.35	6.47
Top 10 Holdings (% Index MCap)	38.08	38.82

INFORMATION

Index Universe

FTSE Global Equity Index Series (GEIS)

Index Launch

February 2017

Base Date

31 December 2003

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End of day

End-of-Day Distribution

Via FTP and email

Currency

CAD,USD

Review Dates

Semi-annually in March and September

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