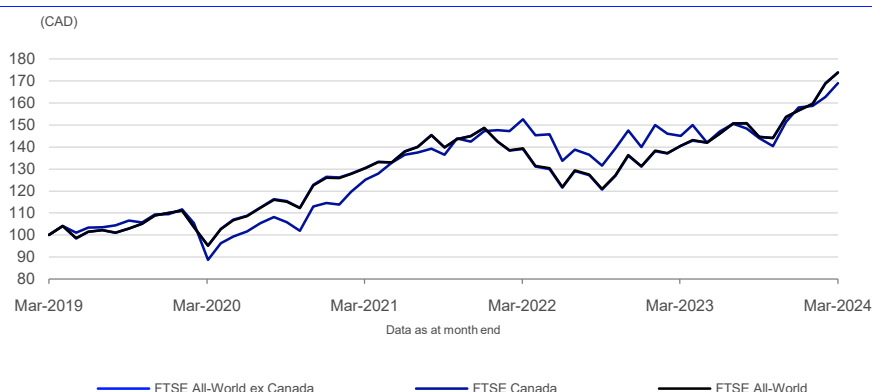


# FTSE All-World ex Canada Index (CAD)

Data as at: 29 March 2024

The FTSE All-World ex Canada Index is one of a number of indexes designed to help investors benchmark their international investments. The index comprises Large and Mid cap stocks providing coverage of Developed and Emerging Markets excluding Canada. The index is derived from 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 All-World ex Canada	11.1	20.3	11.1	23.8	33.2	73.9	10.0	11.7	8.5	12.7	13.0
FTSE Canada	7.0	17.3	7.0	16.6	35.0	69.1	10.5	11.1	10.9	13.4	15.3
FTSE All-World	11.0	20.2	11.0	23.6	33.3	73.8	10.1	11.7	8.5	12.6	13.0

\* 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 All-World ex Canada	14.3	18.8	4.5	16.7	-0.7	20.7	14.8	17.6	-11.9	19.5
FTSE Canada	12.1	-8.3	20.5	9.2	-7.7	22.9	4.7	28.6	-5.0	12.9
FTSE All-World	14.2	18.0	4.9	16.4	-0.9	20.8	14.5	17.9	-11.7	19.3

## Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World ex Canada	2.9	0.8	0.9	1.0	-6.6	-20.8	-27.0	-27.0
FTSE Canada	1.6	0.8	0.7	0.7	-8.4	-15.9	-35.9	-35.9
FTSE All-World	2.9	0.8	0.9	1.0	-6.6	-20.5	-27.3	-27.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index rules are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, available end of day. Net of tax total return indexes are also available.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country	ICB Supersector	Net MCap (CADm)	Wgt %
Microsoft Corp	USA	Technology	4,231,962	4.39
Apple Inc.	USA	Technology	3,380,117	3.51
Nvidia	USA	Technology	2,901,808	3.01
Amazon.Com	USA	Retailers	2,196,489	2.28
Meta Platforms Inc	USA	Technology	1,451,657	1.51
Alphabet Class A	USA	Technology	1,212,237	1.26
Alphabet Class C	USA	Technology	1,032,929	1.07
Lilly (Eli) & Co	USA	Health Care	889,830	0.92
Taiwan Semiconductor Manufacturing	Taiwan	Technology	790,567	0.82
JPMorgan Chase & Co	USA	Banks	781,463	0.81
Totals			18,869,058	19.58

ICB Supersector Breakdown

		FTSE All-World ex Canada			FTSE All-World		
ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	419	25,649,403	26.61	422	25,873,769	26.20
1510	Telecommunications	127	2,766,433	2.87	129	2,790,900	2.83
2010	Health Care	350	10,654,994	11.05	350	10,654,994	10.79
3010	Banks	266	6,263,964	6.50	272	6,880,613	6.97
3020	Financial Services	208	4,289,428	4.45	211	4,422,445	4.48
3030	Insurance	123	2,851,816	2.96	129	3,058,875	3.10
3510	Real Estate	243	2,292,605	2.38	243	2,292,605	2.32
4010	Automobiles and Parts	133	2,427,198	2.52	134	2,446,822	2.48
4020	Consumer Products and Services	187	2,802,579	2.91	187	2,802,579	2.84
4030	Media	70	1,250,382	1.30	70	1,250,382	1.27
4040	Retailers	111	5,246,755	5.44	113	5,331,362	5.40
4050	Travel and Leisure	119	1,784,495	1.85	120	1,817,589	1.84
4510	Food Beverage and Tobacco	215	3,326,472	3.45	216	3,332,970	3.37
4520	Personal Care Drug and Grocery Stores	104	1,940,832	2.01	107	1,989,965	2.02
5010	Construction and Materials	158	1,350,917	1.40	158	1,350,917	1.37
5020	Industrial Goods and Services	628	11,517,910	11.95	630	11,730,767	11.88
5510	Basic Resources	195	1,613,935	1.67	200	1,777,937	1.80
5520	Chemicals	184	1,580,311	1.64	185	1,616,698	1.64
6010	Energy	174	4,139,805	4.29	183	4,596,897	4.65
6510	Utilities	230	2,638,152	2.74	233	2,736,313	2.77
Totals		4244	96,388,385	100.00	4292	98,755,401	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

11 June 2014

Base Date

31 December 2012

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR, AUD, CAD, HKD, Local

Review Dates

Semi-annually in March and September

## Country Breakdown

Country	No. of Cons	Net MCap (CADm)	Wgt %
Australia	108	1,848,452	1.92
Austria	7	48,709	0.05
Belgium	15	229,833	0.24
Brazil	82	567,242	0.59
Chile	21	55,428	0.06
China	1241	2,594,937	2.69
Colombia	3	11,652	0.01
Czech Rep.	4	13,569	0.01
Denmark	17	796,447	0.83
Egypt	3	5,797	0.01
Finland	14	226,638	0.24
France	69	2,711,393	2.81
Germany	70	2,019,735	2.10
Greece	28	60,106	0.06
Hong Kong	72	483,551	0.50
Hungary	4	25,350	0.03
Iceland	11	10,660	0.01
India	228	2,047,710	2.12
Indonesia	42	199,118	0.21
Ireland	5	66,350	0.07
Israel	30	155,484	0.16
Italy	35	696,118	0.72
Japan	506	6,283,157	6.52
Korea	159	1,297,394	1.35
Kuwait	8	82,675	0.09
Malaysia	39	165,574	0.17
Mexico	38	305,808	0.32
Netherlands	31	1,166,763	1.21
New Zealand	15	71,088	0.07
Norway	18	152,666	0.16
Pakistan	1	382	0.00
Philippines	24	70,287	0.07
Poland	10	79,043	0.08
Portugal	4	38,371	0.04
Qatar	17	88,689	0.09
Romania	7	14,531	0.02
Saudi Arabia	60	454,434	0.47
Singapore	36	299,332	0.31
South Africa	40	285,400	0.30
Spain	25	643,647	0.67
Sweden	52	756,703	0.79
Switzerland	52	2,137,199	2.22
Taiwan	122	1,785,809	1.85
Thailand	50	183,488	0.19
Turkiye	109	115,646	0.12
UAE	31	162,641	0.17
UK	103	3,517,520	3.65
USA	578	61,355,860	63.65
<b>Totals</b>	<b>4244</b>	<b>96,388,385</b>	<b>100.00</b>

Index Characteristics

Attributes	FTSE All-World ex Canada	FTSE All-World
Number of constituents	4244	4292
Net MCap (CADm)	96,388,385	98,755,401
Dividend Yield %	1.89	1.92
Constituent Sizes (Net MCap CADm)		
Average	22,712	23,009
Largest	4,231,962	4,231,962
Smallest	30	30
Median	3,373	3,458
Weight of Largest Constituent (%)	4.39	4.29
Top 10 Holdings (% Index MCap)	19.58	19.11

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