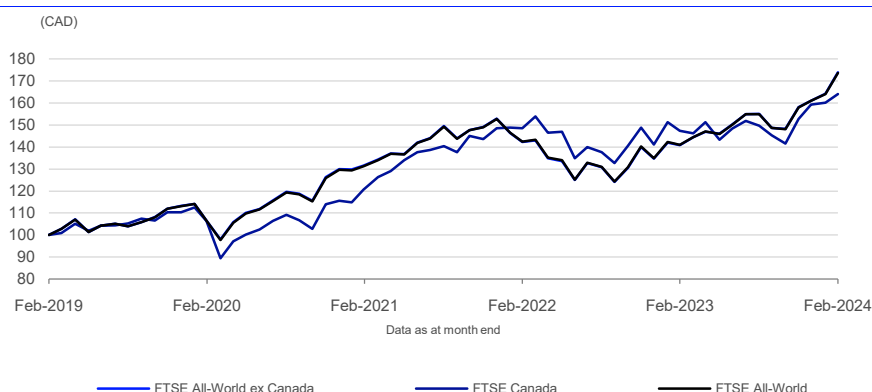


FTSE All-World ex Canada Index (CAD)

Data as at: 29 February 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	10.0	12.1	8.0	23.4	32.2	73.9	9.7	11.7	9.0	12.7	13.0
FTSE Canada	7.4	9.6	3.0	11.3	36.1	64.1	10.8	10.4	11.5	13.4	15.2
FTSE All-World	9.9	12.1	7.9	23.1	32.3	73.6	9.8	11.7	9.0	12.7	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	2.5	0.7	0.9	1.0	-6.6	-20.8	-27.0	-27.0
FTSE Canada	0.9	0.7	0.7	0.7	-8.4	-15.9	-35.9	-35.9
FTSE All-World	2.5	0.7	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	4,170,277	4.44
Apple Inc.	USA	Technology	3,610,805	3.84
Nvidia	USA	Technology	2,546,524	2.71
Amazon.Com	USA	Retailers	2,157,339	2.30
Meta Platforms Inc	USA	Technology	1,468,616	1.56
Alphabet Class A	USA	Technology	1,114,628	1.19
Alphabet Class C	USA	Technology	950,437	1.01
Lilly (Eli) & Co	USA	Health Care	864,034	0.92
Broadcom	USA	Technology	759,519	0.81
Tesla	USA	Automobiles and Parts	754,571	0.80
Totals			18,396,749	19.57

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	410	25,114,594	26.72	413	25,340,882	26.32
1510	Telecommunications	132	2,701,683	2.87	134	2,728,433	2.83
2010	Health Care	353	10,505,265	11.18	353	10,505,265	10.91
3010	Banks	269	5,973,078	6.36	275	6,567,429	6.82
3020	Financial Services	205	4,060,512	4.32	209	4,195,515	4.36
3030	Insurance	120	2,771,035	2.95	126	2,975,290	3.09
3510	Real Estate	242	2,237,338	2.38	242	2,237,338	2.32
4010	Automobiles and Parts	135	2,502,832	2.66	136	2,522,720	2.62
4020	Consumer Products and Services	194	2,854,942	3.04	194	2,854,942	2.97
4030	Media	72	1,221,990	1.30	72	1,221,990	1.27
4040	Retailers	110	5,142,774	5.47	113	5,240,028	5.44
4050	Travel and Leisure	120	1,791,283	1.91	121	1,823,704	1.89
4510	Food Beverage and Tobacco	219	3,267,677	3.48	220	3,274,409	3.40
4520	Personal Care Drug and Grocery Stores	109	1,911,755	2.03	112	1,961,705	2.04
5010	Construction and Materials	156	1,306,513	1.39	156	1,306,513	1.36
5020	Industrial Goods and Services	625	11,154,134	11.87	627	11,363,559	11.80
5510	Basic Resources	194	1,532,213	1.63	199	1,672,556	1.74
5520	Chemicals	181	1,520,992	1.62	182	1,556,019	1.62
6010	Energy	173	3,907,572	4.16	181	4,311,622	4.48
6510	Utilities	226	2,508,065	2.67	229	2,604,141	2.71
Totals		4245	93,986,246	100.00	4294	96,264,060	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	109	1,806,728	1.92
Austria	8	46,898	0.05
Belgium	15	210,665	0.22
Brazil	83	584,764	0.62
Chile	21	53,764	0.06
China	1237	2,556,267	2.72
Colombia	5	15,100	0.02
Czech Rep.	5	13,583	0.01
Denmark	18	771,800	0.82
Egypt	3	8,325	0.01
Finland	15	235,971	0.25
France	71	2,659,387	2.83
Germany	73	1,960,939	2.09
Greece	26	58,758	0.06
Hong Kong	76	514,710	0.55
Hungary	4	26,052	0.03
Iceland	10	10,984	0.01
India	213	1,951,845	2.08
Indonesia	42	200,240	0.21
Ireland	5	62,485	0.07
Israel	30	152,670	0.16
Italy	34	649,510	0.69
Japan	511	6,155,264	6.55
Korea	157	1,230,106	1.31
Kuwait	9	85,086	0.09
Malaysia	39	160,293	0.17
Mexico	39	290,908	0.31
Netherlands	31	1,132,601	1.21
New Zealand	15	71,343	0.08
Norway	18	148,060	0.16
Pakistan	1	390	0.00
Philippines	26	72,755	0.08
Poland	10	78,796	0.08
Portugal	4	41,290	0.04
Qatar	17	92,270	0.10
Romania	6	13,019	0.01
Saudi Arabia	56	439,976	0.47
Singapore	35	287,409	0.31
South Africa	41	277,777	0.30
Spain	24	587,194	0.62
Sweden	55	764,603	0.81
Switzerland	52	2,128,922	2.27
Taiwan	119	1,647,503	1.75
Thailand	50	186,921	0.20
Turkiye	104	117,105	0.12
UAE	31	164,189	0.17
UK	105	3,404,408	3.62
USA	587	59,856,609	63.69
Totals	4245	93,986,246	100.00

Index Characteristics

Attributes	FTSE All-World ex Canada	FTSE All-World
Number of constituents	4245	4294
Net MCap (CADm)	93,986,246	96,264,060
Dividend Yield %	1.94	1.97
Constituent Sizes (Net MCap CADm)		
Average	22,140	22,418
Largest	4,170,277	4,170,277
Smallest	27	27
Median	3,281	3,405
Weight of Largest Constituent (%)	4.44	4.33
Top 10 Holdings (% Index MCap)	19.57	19.11

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