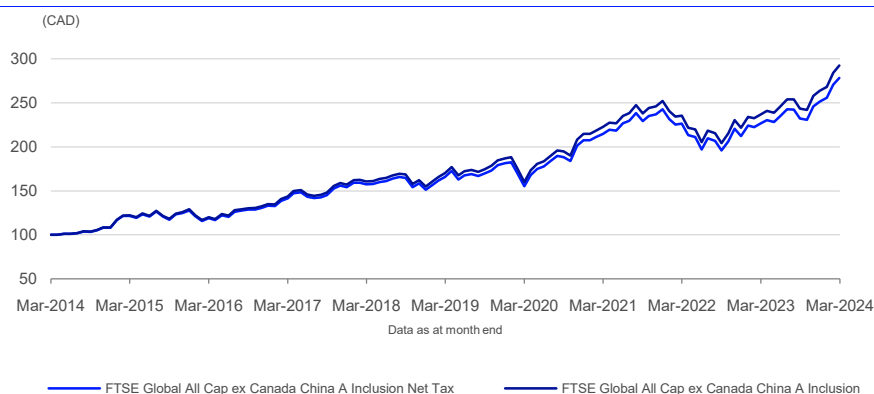


FTSE Global All Cap ex Canada China A Inclusion Net Tax Index

Data as at: 29 March 2024

The FTSE Global All Cap ex Canada China A Inclusion Index is a market-capitalization weighted index representing the performance of large, mid and small cap companies in Developed and Emerging markets, excluding Canada. The index is part of the FTSE China A Inclusion Indexes which contain FTSE China A All Cap Index securities adjusted for the aggregate approved QFII and RQFII quotas available to international investors.

10-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 All Cap ex Canada China A Inclusion Net Tax	10.7	19.9	10.7	22.8	29.6	67.9	9.0	10.9	8.6	12.8	13.3
FTSE Global All Cap ex Canada China A Inclusion	10.8	20.1	10.8	23.3	31.3	71.8	9.5	11.4	8.6	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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Global All Cap ex Canada China A Inclusion Net Tax	13.7	18.4	4.0	15.8	-1.9	20.0	14.5	16.8	-12.5	18.5
FTSE Global All Cap ex Canada China A Inclusion	14.2	19.0	4.6	16.4	-1.4	20.6	15.0	17.3	-12.1	19.1

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global All Cap ex Canada China A Inclusion Net Tax	2.7	0.7	0.8	0.9	-7.0	-21.2	-27.7	-27.7
FTSE Global All Cap ex Canada China A Inclusion	2.8	0.8	0.9	1.0	-6.9	-21.0	-27.7	-27.7

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 selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available real-time and end of day.

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	Country	ICB Sector	Net MCap (CADm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	4,231,962	3.98
Apple Inc.	USA	Technology Hardware and Equipment	3,380,117	3.18
Nvidia	USA	Technology Hardware and Equipment	2,901,808	2.73
Amazon.Com	USA	Retailers	2,196,489	2.06
Meta Platforms Inc	USA	Software and Computer Services	1,451,657	1.36
Alphabet Class A	USA	Software and Computer Services	1,212,237	1.14
Alphabet Class C	USA	Software and Computer Services	1,032,929	0.97
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	889,830	0.84
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	790,567	0.74
JPMorgan Chase & Co	USA	Banks	781,463	0.73
Totals			18,869,058	17.74

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	1212	27,057,804	25.43
1510	Telecommunications	260	2,893,145	2.72
2010	Health Care	921	11,588,116	10.89
3010	Banks	477	6,792,243	6.38
3020	Financial Services	436	4,775,465	4.49
3030	Insurance	197	3,140,400	2.95
3510	Real Estate	678	3,008,120	2.83
4010	Automobiles and Parts	290	2,553,649	2.40
4020	Consumer Products and Services	520	3,464,488	3.26
4030	Media	185	1,344,185	1.26
4040	Retailers	286	5,604,942	5.27
4050	Travel and Leisure	294	2,104,759	1.98
4510	Food Beverage and Tobacco	430	3,576,128	3.36
4520	Personal Care Drug and Grocery Stores	210	2,083,667	1.96
5010	Construction and Materials	446	1,941,117	1.82
5020	Industrial Goods and Services	1602	13,187,373	12.40
5510	Basic Resources	507	1,972,895	1.85
5520	Chemicals	436	1,800,851	1.69
6010	Energy	381	4,630,070	4.35
6510	Utilities	389	2,867,219	2.70
Totals		10157	106,386,636	100.00

INFORMATION

Index Universe

FTSE China A Inclusion Indexes

Base Date

30 December 2005

Base Value

1000

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, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (CADm)	Wgt %
Australia	297	2,044,399	1.92
Austria	26	76,205	0.07
Belgium	37	269,131	0.25
Brazil	165	629,231	0.59
Chile	31	61,193	0.06
China	2624	2,810,495	2.64
Colombia	3	11,652	0.01
Czech Rep.	4	13,569	0.01
Denmark	40	869,235	0.82
Egypt	9	10,191	0.01
Finland	33	265,077	0.25
France	132	2,817,479	2.65
Germany	153	2,138,813	2.01
Greece	32	61,286	0.06
Hong Kong	123	504,299	0.47
Hungary	4	25,350	0.02
Iceland	15	11,733	0.01
India	505	2,325,810	2.19
Indonesia	77	219,621	0.21
Ireland	6	67,805	0.06
Israel	70	189,379	0.18
Italy	89	778,315	0.73
Japan	1434	6,845,288	6.43
Korea	479	1,462,256	1.37
Kuwait	21	93,509	0.09
Malaysia	81	195,843	0.18
Mexico	48	319,755	0.30
Netherlands	54	1,205,653	1.13
New Zealand	27	82,760	0.08
Norway	58	218,898	0.21
Pakistan	14	5,082	0.00
Philippines	31	74,161	0.07
Poland	30	111,729	0.11
Portugal	15	49,995	0.05
Qatar	21	92,126	0.09
Romania	8	14,718	0.01
Saudi Arabia	88	477,997	0.45
Singapore	67	324,051	0.30
South Africa	76	318,015	0.30
Spain	55	688,723	0.65
Sweden	141	917,539	0.86
Switzerland	115	2,248,290	2.11
Taiwan	499	2,125,220	2.00
Thailand	125	224,723	0.21
Turkiye	148	122,895	0.12
UAE	36	166,797	0.16
UK	274	3,879,161	3.65
USA	1737	67,921,184	63.84
Totals	10157	106,386,636	100.00

Index Characteristics

Attributes	FTSE Global All Cap ex Canada China A Inclusion Net Tax
Number of constituents	10157
Net MCap (CADm)	106,386,636
Dividend Yield %	1.48
Constituent Sizes (Net MCap CADm)	
Average	10,474
Largest	4,231,962
Smallest	26
Median	1,067
Weight of Largest Constituent (%)	3.98
Top 10 Holdings (% Index MCap)	17.74

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659