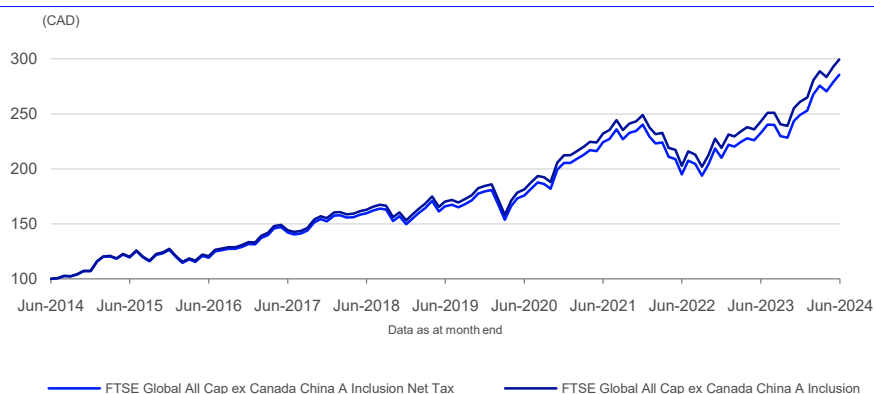


FTSE Global All Cap ex Canada China A Inclusion Net Tax Index

Data as at: 28 June 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	3.6	14.6	14.6	22.7	27.3	72.0	8.4	11.5	8.4	12.6	13.0
FTSE Global All Cap ex Canada China A Inclusion	3.7	14.9	14.9	23.3	29.0	76.0	8.9	12.0	8.4	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 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	0.9	0.9	-7.0	-21.2	-27.7	-27.7
FTSE Global All Cap ex Canada China A Inclusion	2.8	0.7	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/Market	ICB Sector	Net MCap (CADm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	4,541,973	4.14
Apple Inc.	USA	Technology Hardware and Equipment	4,183,731	3.81
Nvidia	USA	Technology Hardware and Equipment	4,014,701	3.66
Amazon.Com	USA	Retailers	2,453,089	2.23
Meta Platforms Inc	USA	Software and Computer Services	1,509,628	1.37
Alphabet Class A	USA	Software and Computer Services	1,462,991	1.33
Alphabet Class C	USA	Software and Computer Services	1,234,467	1.12
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1,052,355	0.96
Broadcom	USA	Technology Hardware and Equipment	997,568	0.91
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	977,995	0.89
Totals			22,428,499	20.43

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	1201	30,662,891	27.93
1510	Telecommunications	257	2,926,676	2.67
2010	Health Care	914	11,727,102	10.68
3010	Banks	477	6,979,829	6.36
3020	Financial Services	439	4,822,238	4.39
3030	Insurance	195	3,134,859	2.86
3510	Real Estate	669	2,951,215	2.69
4010	Automobiles and Parts	288	2,481,515	2.26
4020	Consumer Products and Services	516	3,286,826	2.99
4030	Media	184	1,360,589	1.24
4040	Retailers	290	5,831,759	5.31
4050	Travel and Leisure	295	2,032,256	1.85
4510	Food Beverage and Tobacco	428	3,486,934	3.18
4520	Personal Care Drug and Grocery Stores	211	2,077,258	1.89
5010	Construction and Materials	441	1,871,349	1.70
5020	Industrial Goods and Services	1600	12,926,790	11.77
5510	Basic Resources	506	1,978,570	1.80
5520	Chemicals	435	1,660,752	1.51
6010	Energy	380	4,598,813	4.19
6510	Utilities	392	2,993,819	2.73
Totals		10118	109,792,040	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/Market Breakdown

Country/Market	No. of Cons	Net MCap (CADm)	Wgt %
Australia	290	2,079,868	1.89
Austria	26	77,488	0.07
Belgium	37	260,135	0.24
Brazil	166	546,386	0.50
Chile	31	60,599	0.06
China	2594	3,009,269	2.74
Colombia	3	11,320	0.01
Czech Rep.	4	13,920	0.01
Denmark	41	935,608	0.85
Egypt	9	10,125	0.01
Finland	33	274,413	0.25
France	132	2,583,881	2.35
Germany	154	2,076,959	1.89
Greece	33	61,961	0.06
Hong Kong	123	508,079	0.46
Hungary	4	27,066	0.02
Iceland	15	11,566	0.01
India	512	2,683,565	2.44
Indonesia	76	200,041	0.18
Ireland	6	65,669	0.06
Israel	70	176,219	0.16
Italy	87	743,791	0.68
Japan	1426	6,541,864	5.96
Korea	479	1,463,386	1.33
Kuwait	21	89,669	0.08
Malaysia	81	217,220	0.20
Mexico	48	264,416	0.24
Netherlands	54	1,238,406	1.13
New Zealand	27	83,898	0.08
Norway	58	229,061	0.21
Pakistan	14	5,878	0.01
Philippines	31	68,143	0.06
Poland	30	119,069	0.11
Portugal	15	52,861	0.05
Qatar	21	92,108	0.08
Romania	8	16,071	0.01
Saudi Arabia	90	469,267	0.43
Singapore	67	335,174	0.31
South Africa	77	357,634	0.33
Spain	54	673,004	0.61
Sweden	141	938,520	0.85
Switzerland	115	2,323,838	2.12
Taiwan	499	2,417,899	2.20
Thailand	125	214,269	0.20
Turkiye	150	144,042	0.13
UAE	37	165,196	0.15
UK	272	4,007,304	3.65
USA	1732	70,845,914	64.53
Totals	10118	109,792,040	100.00

Index Characteristics

Attributes	FTSE Global All Cap ex Canada China A Inclusion Net Tax
Number of constituents	10118
Net MCap (CADm)	109,792,040
Dividend Yield %	1.46
Constituent Sizes (Net MCap CADm)	
Average	10,851
Largest	4,541,973
Smallest	6
Median	1,077
Weight of Largest Constituent (%)	4.14
Top 10 Holdings (% Index MCap)	20.43

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

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