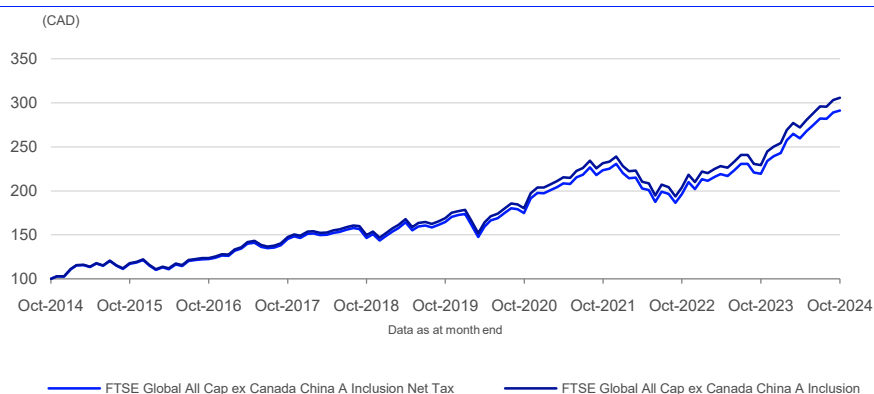


FTSE Global All Cap ex Canada China A Inclusion Net Tax Index

Data as at: 31 October 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	3.2	12.1	21.8	32.7	30.3	76.9	9.2	12.1	9.6	13.3	13.0
FTSE Global All Cap ex Canada China A Inclusion	3.3	12.4	22.2	33.3	32.1	80.9	9.7	12.6	9.6	13.3	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	3.3	0.7	0.9	1.0	-7.4	-21.2	-27.7	-27.7
FTSE Global All Cap ex Canada China A Inclusion	3.3	0.7	1.0	1.0	-7.4	-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 %
Apple Inc.	USA	Technology Hardware and Equipment	4,571,404	3.93
Nvidia	USA	Technology Hardware and Equipment	4,324,720	3.72
Microsoft Corp	USA	Software and Computer Services	4,206,645	3.62
Amazon.Com	USA	Retailers	2,410,403	2.07
Meta Platforms Inc	USA	Software and Computer Services	1,731,120	1.49
Alphabet Class A	USA	Software and Computer Services	1,400,032	1.20
Alphabet Class C	USA	Software and Computer Services	1,183,995	1.02
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1,075,611	0.92
Broadcom	USA	Technology Hardware and Equipment	1,074,571	0.92
Tesla	USA	Automobiles and Parts	966,604	0.83
Totals			22,945,105	19.73

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	1214	31,340,901	26.94
1510	Telecommunications	259	3,158,138	2.72
2010	Health Care	908	12,117,419	10.42
3010	Banks	478	7,635,176	6.56
3020	Financial Services	439	5,551,442	4.77
3030	Insurance	193	3,466,004	2.98
3510	Real Estate	677	3,341,682	2.87
4010	Automobiles and Parts	292	2,599,610	2.23
4020	Consumer Products and Services	500	3,382,014	2.91
4030	Media	174	1,479,127	1.27
4040	Retailers	287	6,241,969	5.37
4050	Travel and Leisure	297	2,284,588	1.96
4510	Food Beverage and Tobacco	430	3,688,219	3.17
4520	Personal Care Drug and Grocery Stores	207	2,224,129	1.91
5010	Construction and Materials	447	2,120,994	1.82
5020	Industrial Goods and Services	1609	14,132,985	12.15
5510	Basic Resources	505	2,006,225	1.72
5520	Chemicals	434	1,721,219	1.48
6010	Energy	372	4,447,949	3.82
6510	Utilities	396	3,381,302	2.91
Totals		10118	116,321,092	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	285	2,171,959	1.87
Austria	24	79,432	0.07
Belgium	37	291,490	0.25
Brazil	160	551,819	0.47
Chile	30	61,788	0.05
China	2588	3,572,206	3.07
Colombia	4	11,399	0.01
Czech Rep.	4	14,694	0.01
Denmark	40	819,932	0.70
Egypt	6	9,533	0.01
Finland	34	284,912	0.24
France	130	2,645,948	2.27
Germany	151	2,232,537	1.92
Greece	33	63,968	0.05
Hong Kong	118	581,325	0.50
Hungary	5	28,081	0.02
Iceland	15	14,124	0.01
India	561	2,801,274	2.41
Indonesia	76	229,656	0.20
Ireland	6	71,088	0.06
Israel	74	208,095	0.18
Italy	85	799,827	0.69
Japan	1425	6,797,826	5.84
Korea	472	1,320,588	1.14
Kuwait	25	98,838	0.08
Malaysia	86	246,170	0.21
Mexico	47	238,715	0.21
Netherlands	54	1,063,061	0.91
New Zealand	26	88,380	0.08
Norway	58	222,612	0.19
Philippines	30	77,312	0.07
Poland	31	108,257	0.09
Portugal	14	52,264	0.04
Qatar	21	100,965	0.09
Romania	9	16,523	0.01
Saudi Arabia	101	503,205	0.43
Singapore	65	370,934	0.32
South Africa	80	412,566	0.35
Spain	53	724,552	0.62
Sweden	140	949,671	0.82
Switzerland	115	2,424,894	2.08
Taiwan	520	2,513,796	2.16
Thailand	122	264,570	0.23
Turkiye	163	121,731	0.10
UAE	42	188,068	0.16
UK	263	4,110,272	3.53
USA	1690	75,760,232	65.13
Totals	10118	116,321,092	100.00

Index Characteristics

Attributes	FTSE Global All Cap ex Canada China A Inclusion Net Tax
Number of constituents	10118
Net MCap (CADm)	116,321,092
Dividend Yield %	1.45
Constituent Sizes (Net MCap CADm)	
Average	11,496
Largest	4,571,404
Smallest	34
Median	1,148
Weight of Largest Constituent (%)	3.93
Top 10 Holdings (% Index MCap)	19.73

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