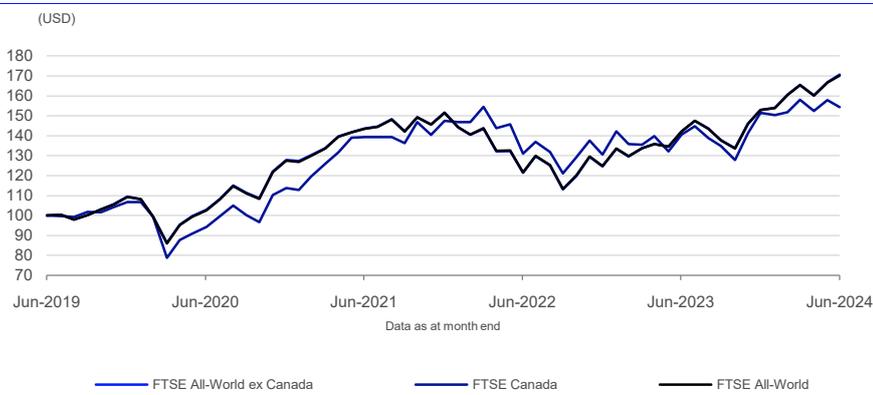


FTSE All-World ex Canada Index

Data as at: 28 June 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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World ex Canada	3.1	11.5	11.5	20.0	18.8	70.6	5.9	11.3	9.3	15.4	17.4
FTSE Canada	-2.3	1.9	1.9	9.8	10.8	54.4	3.5	9.1	13.8	17.8	20.4
FTSE All-World	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	17.4

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World ex Canada	4.8	-0.9	8.2	24.9	-8.9	27.2	16.8	18.6	-17.8	22.8
FTSE Canada	2.8	-23.5	24.9	16.8	-15.3	29.5	6.6	29.7	-11.4	16.0
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World ex Canada	2.2	0.4	0.6	0.6	-10.3	-26.1	-33.5	-33.5
FTSE Canada	0.8	0.2	0.4	0.3	-12.3	-24.2	-41.6	-41.6
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7

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/Market	ICB Supersector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Technology	3,319,306	4.55
Apple Inc.	USA	Technology	3,057,501	4.19
Nvidia	USA	Technology	2,933,973	4.02
Amazon.Com	USA	Retailers	1,792,735	2.46
Meta Platforms Inc	USA	Technology	1,103,247	1.51
Alphabet Class A	USA	Technology	1,069,164	1.46
Alphabet Class C	USA	Technology	902,157	1.24
Lilly (Eli) & Co	USA	Health Care	769,068	1.05
Broadcom	USA	Technology	729,030	1.00
Taiwan Semiconductor Manufacturing	Taiwan	Technology	714,726	0.98
Totals			16,390,908	22.46

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World ex Canada			FTSE All-World		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	418	21,358,544	29.26	421	21,515,635	28.81
1510	Telecommunications	128	2,046,681	2.80	130	2,063,975	2.76
2010	Health Care	350	7,905,328	10.83	350	7,905,328	10.58
3010	Banks	267	4,716,296	6.46	273	5,151,333	6.90
3020	Financial Services	210	3,157,748	4.33	213	3,258,416	4.36
3030	Insurance	122	2,087,446	2.86	128	2,241,245	3.00
3510	Real Estate	240	1,640,273	2.25	240	1,640,273	2.20
4010	Automobiles and Parts	132	1,724,358	2.36	133	1,735,583	2.32
4020	Consumer Products and Services	186	1,939,941	2.66	186	1,939,941	2.60
4030	Media	69	921,841	1.26	69	921,841	1.23
4040	Retailers	110	4,006,938	5.49	112	4,072,297	5.45
4050	Travel and Leisure	120	1,257,822	1.72	121	1,279,795	1.71
4510	Food Beverage and Tobacco	215	2,362,234	3.24	216	2,367,708	3.17
4520	Personal Care Drug and Grocery Stores	105	1,414,083	1.94	108	1,450,551	1.94
5010	Construction and Materials	155	945,972	1.30	155	945,972	1.27
5020	Industrial Goods and Services	631	8,240,855	11.29	633	8,380,630	11.22
5510	Basic Resources	198	1,188,158	1.63	203	1,317,961	1.76
5520	Chemicals	183	1,050,621	1.44	184	1,075,790	1.44
6010	Energy	174	3,002,950	4.11	183	3,335,095	4.47
6510	Utilities	230	2,015,269	2.76	233	2,088,756	2.80
Totals		4243	72,983,358	100.00	4291	74,688,125	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/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	105	1,377,943	1.89
Austria	7	36,023	0.05
Belgium	14	159,406	0.22
Brazil	82	361,354	0.50
Chile	21	39,998	0.05
China	1238	2,050,913	2.81
Colombia	3	8,273	0.01
Czech Rep.	4	10,173	0.01
Denmark	18	626,044	0.86
Egypt	3	4,031	0.01
Finland	14	171,867	0.24
France	69	1,818,408	2.49
Germany	70	1,436,729	1.97
Greece	29	44,490	0.06
Hong Kong	72	355,058	0.49
Hungary	4	19,780	0.03
Iceland	11	7,714	0.01
India	231	1,711,779	2.35
Indonesia	42	132,860	0.18
Ireland	5	47,044	0.06
Israel	30	108,141	0.15
Italy	34	482,643	0.66
Japan	502	4,385,941	6.01
Korea	160	944,542	1.29
Kuwait	8	57,954	0.08
Malaysia	39	133,830	0.18
Mexico	38	184,862	0.25
Netherlands	31	878,336	1.20
New Zealand	15	53,539	0.07
Norway	17	111,586	0.15
Pakistan	1	313	0.00
Philippines	24	47,316	0.06
Poland	10	61,904	0.08
Portugal	4	30,127	0.04
Qatar	17	64,636	0.09
Romania	7	11,604	0.02
Saudi Arabia	62	324,909	0.45
Singapore	36	227,003	0.31
South Africa	40	235,149	0.32
Spain	25	459,255	0.63
Sweden	52	564,195	0.77
Switzerland	52	1,616,090	2.21
Taiwan	122	1,503,252	2.06
Thailand	50	128,320	0.18
Turkiye	111	99,088	0.14
UAE	32	117,765	0.16
UK	103	2,657,952	3.64
USA	579	47,073,217	64.50
Totals	4243	72,983,358	100.00

Index Characteristics

Attributes	FTSE All-World ex Canada	FTSE All-World
Number of constituents	4243	4291
Net MCap (USDm)	72,983,358	74,688,125
Dividend Yield %	1.87	1.90
Constituent Sizes (Net MCap USDm)		
Average	17,201	17,406
Largest	3,319,306	3,319,306
Smallest	17	17
Median	2,440	2,503
Weight of Largest Constituent (%)	4.55	4.44
Top 10 Holdings (% Index MCap)	22.46	21.95

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