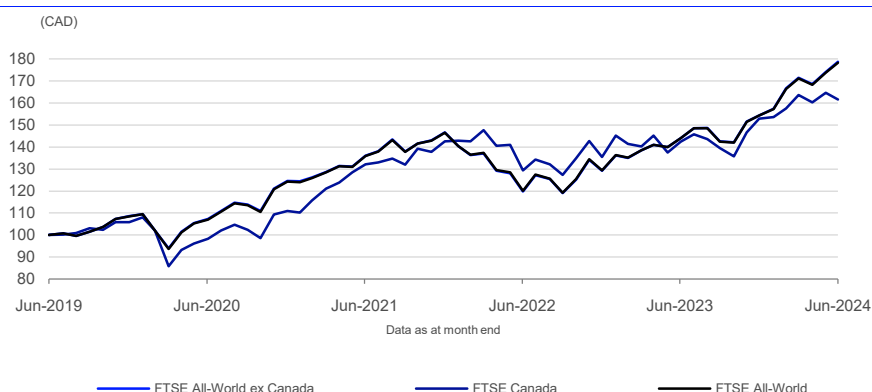


# FTSE All-World ex Canada Index (CAD)

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 (CAD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World ex Canada	4.2	15.8	15.8	24.1	31.3	78.7	9.5	12.3	8.3	12.5	12.7
FTSE Canada	-1.2	5.8	5.8	13.5	22.4	61.7	7.0	10.1	10.8	13.5	15.2
FTSE All-World	4.1	15.5	15.5	23.8	31.1	78.3	9.4	12.3	8.3	12.5	12.7

\* 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	2.9	0.8	1.0	1.0	-6.6	-20.8	-27.0	-27.0
FTSE Canada	1.4	0.5	0.7	0.6	-8.4	-15.9	-35.9	-35.9
FTSE All-World	2.9	0.8	1.0	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/Market	ICB Supersector	Net MCap (CADm)	Wgt %
Microsoft Corp	USA	Technology	4,541,973	4.55
Apple Inc.	USA	Technology	4,183,731	4.19
Nvidia	USA	Technology	4,014,701	4.02
Amazon.Com	USA	Retailers	2,453,089	2.46
Meta Platforms Inc	USA	Technology	1,509,628	1.51
Alphabet Class A	USA	Technology	1,462,991	1.46
Alphabet Class C	USA	Technology	1,234,467	1.24
Lilly (Eli) & Co	USA	Health Care	1,052,355	1.05
Broadcom	USA	Technology	997,568	1.00
Taiwan Semiconductor Manufacturing	Taiwan	Technology	977,995	0.98
Totals			22,428,499	22.46

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	418	29,225,964	29.26	421	29,440,919	28.81
1510	Telecommunications	128	2,800,576	2.80	130	2,824,240	2.76
2010	Health Care	350	10,817,256	10.83	350	10,817,256	10.58
3010	Banks	267	6,453,544	6.46	273	7,048,826	6.90
3020	Financial Services	210	4,320,905	4.33	213	4,458,654	4.36
3030	Insurance	122	2,856,357	2.86	128	3,066,808	3.00
3510	Real Estate	240	2,244,467	2.25	240	2,244,467	2.20
4010	Automobiles and Parts	132	2,359,525	2.36	133	2,374,885	2.32
4020	Consumer Products and Services	186	2,654,519	2.66	186	2,654,519	2.60
4030	Media	69	1,261,401	1.26	69	1,261,401	1.23
4040	Retailers	110	5,482,893	5.49	112	5,572,327	5.45
4050	Travel and Leisure	120	1,721,141	1.72	121	1,751,208	1.71
4510	Food Beverage and Tobacco	215	3,232,362	3.24	216	3,239,853	3.17
4520	Personal Care Drug and Grocery Stores	105	1,934,960	1.94	108	1,984,862	1.94
5010	Construction and Materials	155	1,294,421	1.30	155	1,294,421	1.27
5020	Industrial Goods and Services	631	11,276,374	11.29	633	11,467,634	11.22
5510	Basic Resources	198	1,625,816	1.63	203	1,803,432	1.76
5520	Chemicals	183	1,437,617	1.44	184	1,472,057	1.44
6010	Energy	174	4,109,087	4.11	183	4,563,578	4.47
6510	Utilities	230	2,757,593	2.76	233	2,858,149	2.80
Totals		4243	99,866,778	100.00	4291	102,199,496	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 (CADm)	Wgt %
Australia	105	1,885,508	1.89
Austria	7	49,292	0.05
Belgium	14	218,124	0.22
Brazil	82	494,458	0.50
Chile	21	54,731	0.05
China	1238	2,806,367	2.81
Colombia	3	11,320	0.01
Czech Rep.	4	13,920	0.01
Denmark	18	856,648	0.86
Egypt	3	5,516	0.01
Finland	14	235,175	0.24
France	69	2,488,218	2.49
Germany	70	1,965,948	1.97
Greece	29	60,878	0.06
Hong Kong	72	485,844	0.49
Hungary	4	27,066	0.03
Iceland	11	10,555	0.01
India	231	2,342,313	2.35
Indonesia	42	181,799	0.18
Ireland	5	64,372	0.06
Israel	30	147,975	0.15
Italy	34	660,425	0.66
Japan	502	6,001,502	6.01
Korea	160	1,292,464	1.29
Kuwait	8	79,302	0.08
Malaysia	39	183,126	0.18
Mexico	38	252,957	0.25
Netherlands	31	1,201,871	1.20
New Zealand	15	73,260	0.07
Norway	17	152,689	0.15
Pakistan	1	429	0.00
Philippines	24	64,745	0.06
Poland	10	84,706	0.08
Portugal	4	41,224	0.04
Qatar	17	88,444	0.09
Romania	7	15,879	0.02
Saudi Arabia	62	444,590	0.45
Singapore	36	310,620	0.31
South Africa	40	321,766	0.32
Spain	25	628,421	0.63
Sweden	52	772,017	0.77
Switzerland	52	2,211,377	2.21
Taiwan	122	2,056,975	2.06
Thailand	50	175,587	0.18
Turkiye	111	135,588	0.14
UAE	32	161,144	0.16
UK	103	3,637,008	3.64
USA	579	64,412,636	64.50
<b>Totals</b>	<b>4243</b>	<b>99,866,778</b>	<b>100.00</b>

Index Characteristics

Attributes	FTSE All-World ex Canada	FTSE All-World
Number of constituents	4243	4291
Net MCap (CADm)	99,866,778	102,199,496
Dividend Yield %	1.87	1.90
Constituent Sizes (Net MCap CADm)		
Average	23,537	23,817
Largest	4,541,973	4,541,973
Smallest	24	24
Median	3,339	3,425
Weight of Largest Constituent (%)	4.55	4.44
Top 10 Holdings (% Index MCap)	22.46	21.95

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