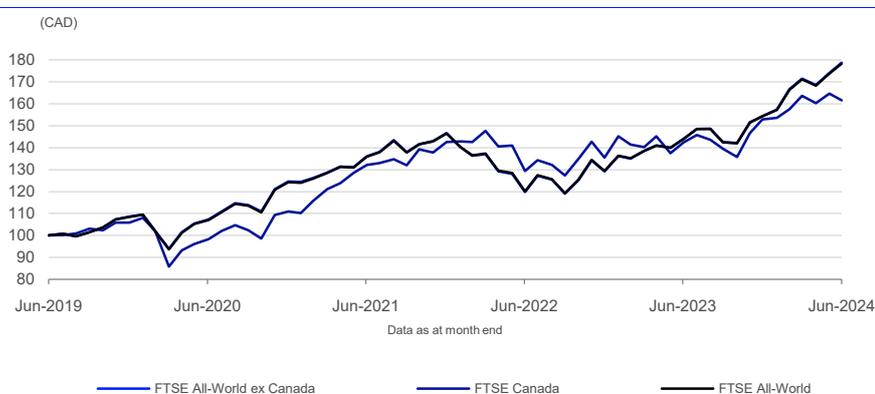


FTSE All-World ex Canada Index (CAD)

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 |
| Totals | 4243 | 99,866,778 | 100.00 |

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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