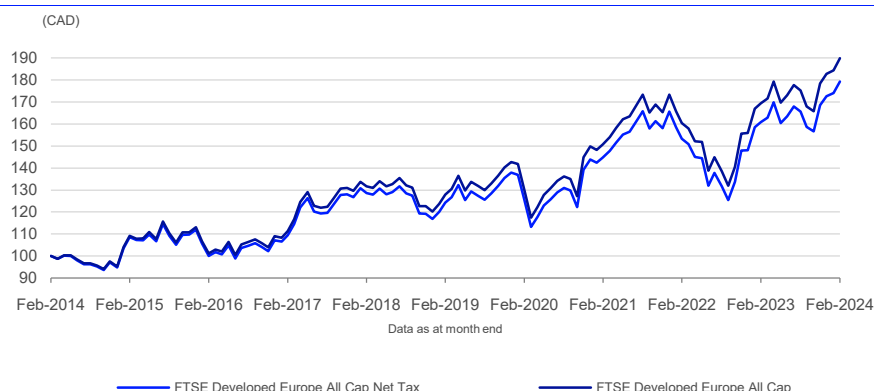


FTSE Developed Europe All Cap Net Tax Index

Data as at: 29 February 2024

The FTSE Developed Europe All Cap Index is a market-capitalization weighted index representing the performance of large, mid and small cap companies in Developed European markets, including the UK. The index is derived from the FTSE Global Equity Index Series (GEIS), which captures 99% of the world's investable market capitalization.

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 Developed Europe All Cap Net Tax	6.4	8.3	3.9	11.4	23.8	44.2	7.4	7.6	12.2	14.0	15.2
FTSE Developed Europe All Cap	6.5	8.4	3.9	12.1	26.0	48.4	8.0	8.2	12.2	14.0	15.2

* 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 Developed Europe All Cap Net Tax	2.3	18.2	-4.2	18.2	-7.7	18.0	4.4	15.1	-10.6	16.6
FTSE Developed Europe All Cap	2.9	18.8	-3.6	18.9	-7.2	18.7	5.0	15.7	-10.1	17.3

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe All Cap Net Tax	0.9	0.5	0.5	0.4	-9.0	-26.9	-30.0	-30.0
FTSE Developed Europe All Cap	1.0	0.5	0.5	0.5	-8.7	-26.5	-29.9	-29.9

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 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	ICB Sector	Net MCap (CADm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	504,808	3.13
ASML Holding	Netherlands	Technology Hardware and Equipment	503,557	3.12
Nestle	Switzerland	Food Producers	377,383	2.34
LVMH	France	Personal Goods	305,839	1.90
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	285,093	1.77
Shell	UK	Oil Gas and Coal	278,538	1.73
SAP	Germany	Software and Computer Services	278,188	1.73
AstraZeneca	UK	Pharmaceuticals and Biotechnology	252,941	1.57
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	247,415	1.53
HSBC Hldgs	UK	Banks	205,266	1.27
Totals			3,239,029	20.09

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	83	1,376,727	8.54
1510	Telecommunications	38	385,912	2.39
2010	Health Care	104	2,355,117	14.61
3010	Banks	73	1,376,746	8.54
3020	Financial Services	82	634,376	3.94
3030	Insurance	42	847,087	5.26
3510	Real Estate	96	268,949	1.67
4010	Automobiles and Parts	29	431,397	2.68
4020	Consumer Products and Services	63	1,063,291	6.60
4030	Media	33	315,495	1.96
4040	Retailers	35	160,466	1.00
4050	Travel and Leisure	35	201,154	1.25
4510	Food Beverage and Tobacco	53	1,044,977	6.48
4520	Personal Care Drug and Grocery Stores	30	426,954	2.65
5010	Construction and Materials	63	614,753	3.81
5020	Industrial Goods and Services	235	2,353,725	14.60
5510	Basic Resources	45	388,834	2.41
5520	Chemicals	35	413,102	2.56
6010	Energy	50	894,826	5.55
6510	Utilities	48	564,996	3.51
Totals		1272	16,118,883	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 December 2012

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, CAD, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (CADm)	Wgt %
Austria	27	73,545	0.46
Belgium	39	247,569	1.54
Denmark	40	839,898	5.21
Finland	34	271,488	1.68
France	136	2,757,074	17.10
Germany	156	2,072,655	12.86
Ireland	6	63,947	0.40
Italy	89	729,344	4.52
Netherlands	55	1,170,675	7.26
Norway	57	206,961	1.28
Poland	28	106,752	0.66
Portugal	14	51,790	0.32
Spain	56	632,832	3.93
Sweden	141	909,846	5.64
Switzerland	116	2,238,751	13.89
UK	278	3,745,755	23.24
Totals	1272	16,118,883	100.00

Index Characteristics

Attributes	FTSE Developed Europe All Cap Net Tax
Number of constituents	1272
Net MCap (CADm)	16,118,883
Dividend Yield %	2.50
Constituent Sizes (Net MCap CADm)	
Average	12,672
Largest	504,808
Smallest	26
Median	2,755
Weight of Largest Constituent (%)	3.13
Top 10 Holdings (% Index MCap)	20.09

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