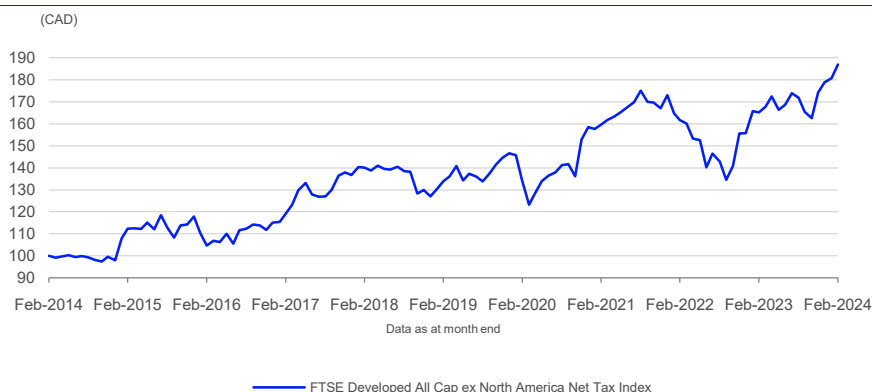


# FTSE Developed All Cap ex North America Net Tax Index

Data as at: 29 February 2024

The FTSE Developed All Cap ex North America Index is a market-capitalization weighted index representing the performance of large, mid and small cap companies in Developed markets, excluding the USA and Canada. 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 All Cap ex North America Net Tax Index	7.3	8.8	4.5	13.2	17.2	39.7	5.4	6.9	9.3	12.2	13.6

\* 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 All Cap ex North America Net Tax Index	3.5	20.3	-2.3	18.7	-7.1	15.4	8.2	9.1	-10.0	14.8

## Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed All Cap ex North America Net Tax Index	1.4	0.4	0.5	0.5	-7.7	-25.2	-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

### 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 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	1.85
ASML Holding	Netherlands	Technology Hardware and Equipment	503,557	1.84
Toyota Motor	Japan	Automobiles and Parts	391,688	1.43
Nestle	Switzerland	Food Producers	377,383	1.38
Samsung Electronics	Korea	Telecommunications Equipment	355,761	1.30
LVMH	France	Personal Goods	305,839	1.12
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	285,093	1.04
Shell	UK	Oil Gas and Coal	278,538	1.02
SAP	Germany	Software and Computer Services	278,188	1.02
AstraZeneca	UK	Pharmaceuticals and Biotechnology	252,941	0.93
Totals			3,533,797	12.94

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	361	2,484,522	9.10
1510	Telecommunications	92	1,132,337	4.15
2010	Health Care	294	3,166,108	11.59
3010	Banks	169	2,598,096	9.51
3020	Financial Services	162	962,083	3.52
3030	Insurance	77	1,285,727	4.71
3510	Real Estate	300	841,008	3.08
4010	Automobiles and Parts	113	1,271,929	4.66
4020	Consumer Products and Services	207	1,638,071	6.00
4030	Media	82	359,624	1.32
4040	Retailers	127	422,407	1.55
4050	Travel and Leisure	142	447,647	1.64
4510	Food Beverage and Tobacco	161	1,334,415	4.89
4520	Personal Care Drug and Grocery Stores	112	687,768	2.52
5010	Construction and Materials	189	874,349	3.20
5020	Industrial Goods and Services	665	4,248,603	15.56
5510	Basic Resources	183	938,570	3.44
5520	Chemicals	142	743,260	2.72
6010	Energy	98	1,093,070	4.00
6510	Utilities	106	783,702	2.87
Totals		3782	27,313,295	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

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 %
Australia	298	1,985,558	7.27
Austria	27	73,545	0.27
Belgium	39	247,569	0.91
Denmark	40	839,898	3.08
Finland	34	271,488	0.99
France	136	2,757,074	10.09
Germany	156	2,072,655	7.59
Hong Kong	125	533,634	1.95
Ireland	6	63,947	0.23
Israel	72	189,653	0.69
Italy	89	729,344	2.67
Japan	1426	6,693,414	24.51
Korea	492	1,394,865	5.11
Netherlands	55	1,170,675	4.29
New Zealand	30	86,425	0.32
Norway	57	206,961	0.76
Poland	28	106,752	0.39
Portugal	14	51,790	0.19
Singapore	67	310,862	1.14
Spain	56	632,832	2.32
Sweden	141	909,846	3.33
Switzerland	116	2,238,751	8.20
UK	278	3,745,755	13.71
Totals	3782	27,313,295	100.00

Index Characteristics

Attributes	FTSE Developed All Cap ex North America Net Tax Index
Number of constituents	3782
Net MCap (CADm)	27,313,295
Dividend Yield %	2.41
Constituent Sizes (Net MCap CADm)	
Average	7,222
Largest	504,808
Smallest	26
Median	1,232
Weight of Largest Constituent (%)	1.85
Top 10 Holdings (% Index MCap)	12.94

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