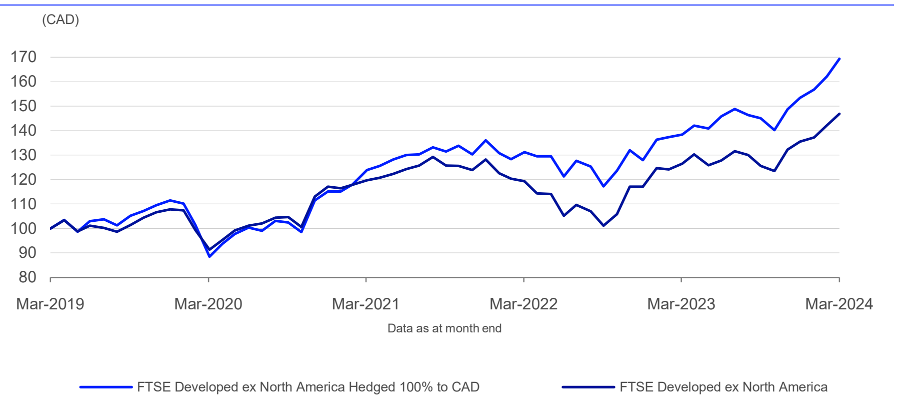
FTSE Developed ex North America Hedged 100% to CAD Index

Data as at: 29 March 2024

The FTSE Developed ex North America Hedged 100% to CAD Index is designed to provide market participants with a tool to benchmark and analyze international investments. The index can also be used as a tool in the creation of a wide variety of financial products such as index-linked funds and exchange traded funds. The FTSE Developed ex North America Index comprises large and mid cap stocks providing coverage of developed markets, excluding the US and Canada, and is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization. This hedged to CAD version is designed to help Canadian investors manage the currency risk of holding stocks traded in foreign currencies.

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 Developed ex North America Hedged 100% to CAD	10.4	16.7	10.4	22.3	36.8	69.4	11.0	11.1	8.2	11.4	14.3
FTSE Developed ex North America	8.4	17.0	8.4	16.1	22.7	46.9	7.1	8.0	8.9	12.1	13.3

* 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 ex North America Hedged 100% to CAD	6.3	5.9	6.7	18.2	-10.4	23.5	3.2	18.2	-5.9	19.9
FTSE Developed ex North America	4.0	19.9	-1.6	18.7	-6.2	15.9	8.6	9.5	-8.7	15.8

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.

Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex North America Hedged 100% to CAD	2.8	1.0	0.8	0.7	-6.4	-15.1	-31.2	-31.2
FTSE Developed ex North America	1.9	0.6	0.6	0.6	-7.3	-23.9	-27.3	-27.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (CADm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	533,883	2.08
ASML Holding	Netherlands	Technology Hardware and Equipment	513,907	2.00
Toyota Motor	Japan	Automobiles and Parts	404,718	1.57
Samsung Electronics	Korea	Telecommunications Equipment	394,134	1.53
Nestle	Switzerland	Food Producers	384,103	1.49
LVMH	France	Personal Goods	301,246	1.17
Shell	UK	Oil Gas and Coal	291,463	1.13
SAP	Germany	Software and Computer Services	289,146	1.12
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	271,491	1.06
AstraZeneca	UK	Pharmaceuticals and Biotechnology	269,569	1.05
Totals			**3,653,660**	**14.20**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	105	2,299,160	8.94
1510	Telecommunications	40	1,133,298	4.41
2010	Health Care	105	3,053,617	11.87
3010	Banks	85	2,569,696	9.99
3020	Financial Services	58	886,473	3.45
3030	Insurance	54	1,262,771	4.91
3510	Real Estate	105	674,309	2.62
4010	Automobiles and Parts	52	1,250,755	4.86
4020	Consumer Products and Services	87	1,514,006	5.89
4030	Media	22	320,870	1.25
4040	Retailers	39	387,606	1.51
4050	Travel and Leisure	54	366,990	1.43
4510	Food Beverage and Tobacco	76	1,273,119	4.95
4520	Personal Care Drug and Grocery Stores	44	625,679	2.43
5010	Construction and Materials	62	764,912	2.97
5020	Industrial Goods and Services	257	3,966,372	15.42
5510	Basic Resources	51	853,358	3.32
5520	Chemicals	63	704,575	2.74
6010	Energy	37	1,057,021	4.11
6510	Utilities	57	761,008	2.96
Totals		**1453**	**25,725,595**	**100.00**

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

30 December 2011

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

CAD

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (CADm)	Wgt %
Australia	108	1,848,452	7.19
Austria	7	48,709	0.19
Belgium	15	229,833	0.89
Denmark	17	796,447	3.10
Finland	14	226,638	0.88
France	69	2,711,393	10.54
Germany	70	2,019,735	7.85
Hong Kong	72	483,551	1.88
Ireland	5	66,350	0.26
Israel	30	155,484	0.60
Italy	35	696,118	2.71
Japan	506	6,283,157	24.42
Korea	159	1,297,394	5.04
Netherlands	31	1,166,763	4.54
New Zealand	15	71,088	0.28
Norway	18	152,666	0.59
Poland	10	79,043	0.31
Portugal	4	38,371	0.15
Singapore	36	299,332	1.16
Spain	25	643,647	2.50
Sweden	52	756,703	2.94
Switzerland	52	2,137,199	8.31
UK	103	3,517,520	13.67
Totals	**1453**	**25,725,595**	**100.00**

Index Characteristics

Attributes	FTSE Developed ex North America
Number of constituents	1453
Net MCap (CADm)	25,725,595
Dividend Yield %	2.80
Constituent Sizes (Net MCap CADm)	
Average	17,705
Largest	533,883
Smallest	184
Median	5,995
Weight of Largest Constituent (%)	2.08
Top 10 Holdings (% Index MCap)	14.20

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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