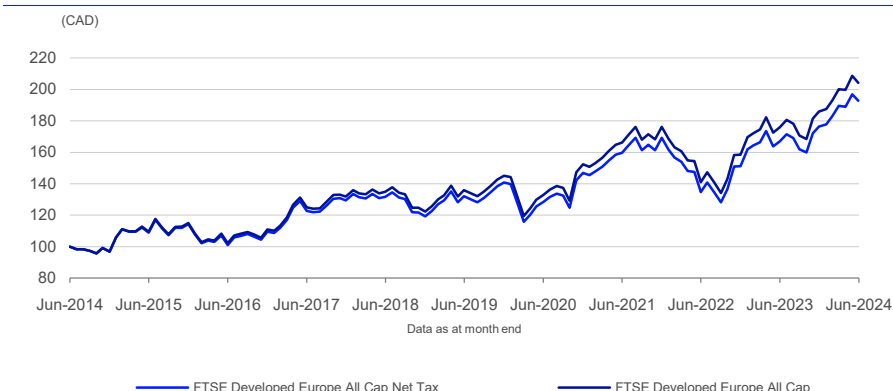


FTSE Developed Europe All Cap Net Tax Index

Data as at: 28 June 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	1.6	9.3	9.3	15.4	20.6	46.0	6.4	7.9	10.6	14.1	15.1
FTSE Developed Europe All Cap	2.0	9.9	9.9	16.1	22.9	50.2	7.1	8.5	10.6	14.1	15.1

* 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	1.5	0.5	0.5	0.5	-8.4	-26.9	-30.0	-30.0
FTSE Developed Europe All Cap	1.6	0.5	0.6	0.5	-8.3	-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/Market	ICB Sector	Net MCap (CADm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	604,196	3.64
ASML Holding	Netherlands	Technology Hardware and Equipment	556,185	3.35
Nestle	Switzerland	Food Producers	365,928	2.20
AstraZeneca	UK	Pharmaceuticals and Biotechnology	320,098	1.93
Shell	UK	Oil Gas and Coal	313,253	1.89
SAP	Germany	Software and Computer Services	304,734	1.84
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	298,688	1.80
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	262,518	1.58
LVMH	France	Personal Goods	257,564	1.55
HSBC Hldgs	UK	Banks	222,710	1.34
Totals			3,505,873	21.12

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	87	1,462,000	8.81
1510	Telecommunications	36	402,975	2.43
2010	Health Care	103	2,559,406	15.42
3010	Banks	72	1,481,532	8.92
3020	Financial Services	81	687,436	4.14
3030	Insurance	41	854,583	5.15
3510	Real Estate	91	291,544	1.76
4010	Automobiles and Parts	28	368,983	2.22
4020	Consumer Products and Services	58	986,237	5.94
4030	Media	32	328,135	1.98
4040	Retailers	36	179,239	1.08
4050	Travel and Leisure	34	182,707	1.10
4510	Food Beverage and Tobacco	51	1,007,834	6.07
4520	Personal Care Drug and Grocery Stores	29	432,608	2.61
5010	Construction and Materials	67	620,496	3.74
5020	Industrial Goods and Services	232	2,380,349	14.34
5510	Basic Resources	45	432,101	2.60
5520	Chemicals	35	406,398	2.45
6010	Energy	50	941,204	5.67
6510	Utilities	47	594,241	3.58
Totals		1255	16,600,008	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/Market Breakdown

Country/Market	No. of Cons	Net MCap (CADm)	Wgt %
Austria	26	77,488	0.47
Belgium	37	260,135	1.57
Denmark	41	935,608	5.64
Finland	33	274,413	1.65
France	132	2,583,881	15.57
Germany	154	2,076,959	12.51
Ireland	6	65,669	0.40
Italy	87	743,791	4.48
Netherlands	54	1,238,406	7.46
Norway	58	229,061	1.38
Poland	30	119,069	0.72
Portugal	15	52,861	0.32
Spain	54	673,004	4.05
Sweden	141	938,520	5.65
Switzerland	115	2,323,838	14.00
UK	272	4,007,304	24.14
Totals	1255	16,600,008	100.00

Index Characteristics

Attributes	FTSE Developed Europe All Cap Net Tax
Number of constituents	1255
Net MCap (CADm)	16,600,008
Dividend Yield %	2.54
Constituent Sizes (Net MCap CADm)	
Average	13,227
Largest	604,196
Smallest	105
Median	2,861
Weight of Largest Constituent (%)	3.64
Top 10 Holdings (% Index MCap)	21.12

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