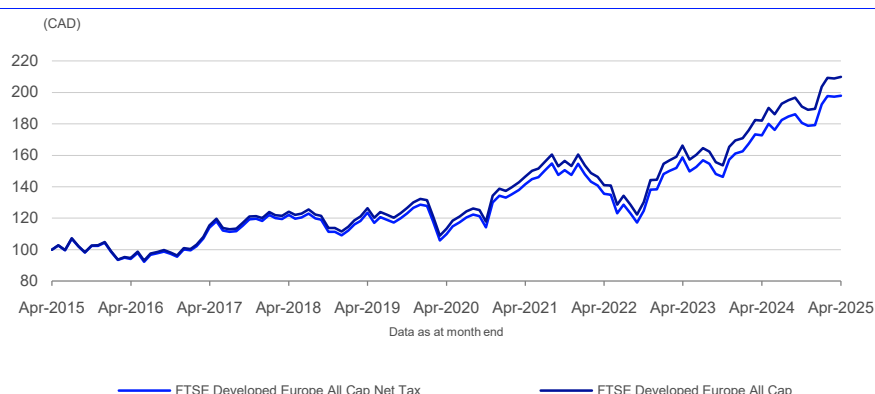


# FTSE Developed Europe All Cap Net Tax Index

Data as at: 30 April 2025

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	2.9	9.6	10.5	14.6	46.2	80.1	13.5	12.5	14.9	16.3	13.8
FTSE Developed Europe All Cap	3.2	9.9	10.8	15.4	48.9	85.4	14.2	13.1	14.9	16.3	13.8

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed Europe All Cap Net Tax	18.2	-4.2	18.2	-7.7	18.0	4.4	15.1	-10.6	16.6	11.2
FTSE Developed Europe All Cap	18.8	-3.6	18.9	-7.2	18.7	5.0	15.7	-10.1	17.3	11.9

## 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	0.9	0.9	0.5	-14.8	-16.0	-26.9	-30.0
FTSE Developed Europe All Cap	1.0	0.9	1.0	0.6	-14.7	-15.9	-26.5	-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 %
SAP	Germany	Software and Computer Services	439,521	2.44
Nestle	Switzerland	Food Producers	379,227	2.10
ASML Holding	Netherlands	Technology Hardware and Equipment	354,327	1.96
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	312,782	1.73
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	311,259	1.73
AstraZeneca	UK	Pharmaceuticals and Biotechnology	296,443	1.64
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	292,788	1.62
HSBC Hldgs	UK	Banks	274,039	1.52
Shell	UK	Oil Gas and Coal	273,866	1.52
Siemens AG	Germany	General Industrials	235,430	1.30
Totals			3,169,683	17.57

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	85	1,496,736	8.30
1510	Telecommunications	37	526,895	2.92
2010	Health Care	100	2,450,200	13.58
3010	Banks	71	2,039,390	11.30
3020	Financial Services	81	833,573	4.62
3030	Insurance	39	1,144,282	6.34
3510	Real Estate	86	321,994	1.78
4010	Automobiles and Parts	25	326,500	1.81
4020	Consumer Products and Services	63	959,689	5.32
4030	Media	31	215,316	1.19
4040	Retailers	34	200,520	1.11
4050	Travel and Leisure	31	141,929	0.79
4510	Food Beverage and Tobacco	51	1,132,440	6.28
4520	Personal Care Drug and Grocery Stores	27	508,787	2.82
5010	Construction and Materials	68	670,916	3.72
5020	Industrial Goods and Services	217	2,676,617	14.84
5510	Basic Resources	42	363,182	2.01
5520	Chemicals	33	430,476	2.39
6010	Energy	47	847,709	4.70
6510	Utilities	45	753,507	4.18
Totals		1213	18,040,656	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	24	96,133	0.53
Belgium	39	323,561	1.79
Denmark	42	623,866	3.46
Finland	33	300,410	1.67
France	125	2,826,087	15.67
Germany	147	2,693,965	14.93
Ireland	7	83,485	0.46
Italy	84	920,120	5.10
Netherlands	52	1,086,597	6.02
Norway	56	234,906	1.30
Poland	30	149,618	0.83
Portugal	14	54,341	0.30
Spain	52	865,229	4.80
Sweden	141	999,454	5.54
Switzerland	114	2,582,090	14.31
UK	253	4,200,792	23.29
Totals	1213	18,040,656	100.00

Index Characteristics

Attributes	FTSE Developed Europe All Cap Net Tax
Number of constituents	1213
Net MCap (CADm)	18,040,656
Dividend Yield %	2.56
Constituent Sizes (Net MCap CADm)	
Average	14,873
Largest	439,521
Smallest	83
Median	3,237
Weight of Largest Constituent (%)	2.44
Top 10 Holdings (% Index MCap)	17.57

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