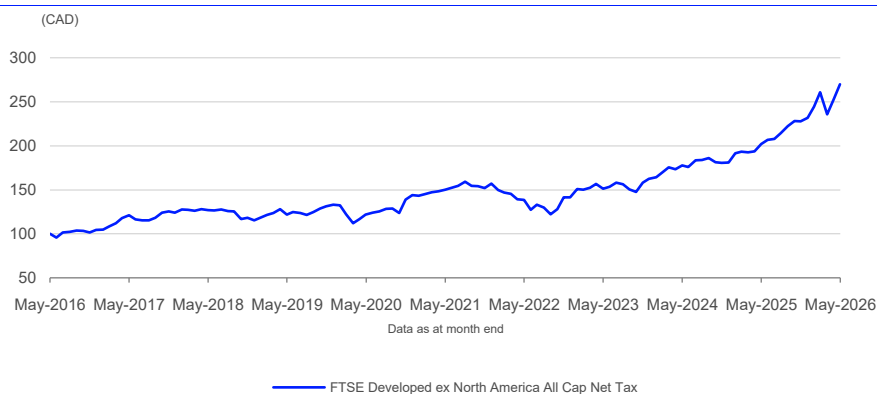


# FTSE Developed All Cap ex North America Net Tax Index

Data as at: 29 May 2026

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 ex North America All Cap Net Tax	3.4	18.5	16.4	33.6	78.5	79.6	21.3	12.4	13.4	14.1	13.0

\* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed ex North America All Cap Net Tax	-2.3	18.7	-7.1	15.4	8.2	9.1	-10.0	14.8	11.4	28.0

## 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 All Cap Net Tax	2.4	1.5	1.0	0.8	-11.0	-14.8	-25.2	-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/Market	ICB Sector	Net MCap (CADm)	Wgt %
Samsung Electronics	Korea	Telecommunications Equipment	1,364,542	3.44
SK Hynix	Korea	Technology Hardware and Equipment	1,152,794	2.91
ASML Holding	Netherlands	Technology Hardware and Equipment	862,842	2.18
HSBC Hldgs	UK	Banks	443,959	1.12
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	407,886	1.03
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	398,398	1.00
AstraZeneca	UK	Pharmaceuticals and Biotechnology	383,814	0.97
Nestle	Switzerland	Food Producers	360,103	0.91
Shell	UK	Oil Gas and Coal	329,218	0.83
Siemens AG	Germany	General Industrials	318,181	0.80
<b>Totals</b>			<b>6,021,736</b>	<b>15.18</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	335	5,056,094	12.75
1510	Telecommunications	80	2,718,804	6.86
2010	Health Care	271	3,442,734	8.68
3010	Banks	173	5,154,912	13.00
3020	Financial Services	172	1,409,143	3.55
3030	Insurance	73	1,841,526	4.64
3510	Real Estate	281	1,009,602	2.55
4010	Automobiles and Parts	111	1,147,284	2.89
4020	Consumer Products and Services	196	1,615,257	4.07
4030	Media	68	182,793	0.46
4040	Retailers	113	577,369	1.46
4050	Travel and Leisure	142	398,651	1.01
4510	Food Beverage and Tobacco	157	1,465,019	3.69
4520	Personal Care Drug and Grocery Stores	97	716,297	1.81
5010	Construction and Materials	193	1,121,080	2.83
5020	Industrial Goods and Services	628	6,492,956	16.37
5510	Basic Resources	168	1,534,317	3.87
5520	Chemicals	144	882,342	2.22
6010	Energy	93	1,595,547	4.02
6510	Utilities	109	1,294,159	3.26
<b>Totals</b>		<b>3604</b>	<b>39,655,885</b>	<b>100.00</b>

## 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/Market Breakdown

Country/Market	No. of Cons	Net MCap (CADm)	Wgt %
Australia	290	2,527,731	6.37
Austria	25	146,208	0.37
Belgium	38	412,303	1.04
Denmark	41	587,244	1.48
Finland	32	434,584	1.10
France	130	3,048,817	7.69
Germany	143	2,869,746	7.24
Hong Kong	118	728,129	1.84
Ireland	7	119,352	0.30
Israel	88	576,383	1.45
Italy	83	1,227,354	3.10
Japan	1359	9,167,339	23.12
Korea	454	4,453,160	11.23
Netherlands	53	1,693,648	4.27
New Zealand	28	87,611	0.22
Norway	56	315,720	0.80
Poland	31	220,587	0.56
Portugal	14	72,345	0.18
Singapore	70	520,634	1.31
Spain	56	1,231,895	3.11
Sweden	144	1,215,429	3.06
Switzerland	113	3,058,261	7.71
UK	231	4,941,405	12.46
<b>Totals</b>	<b>3604</b>	<b>39,655,885</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Developed ex North America All Cap Net Tax
Number of constituents	3604
Net MCap (CADm)	39,655,885
Dividend Yield %	2.06
Constituent Sizes (Net MCap CADm)	
Average	11,003
Largest	1,364,542
Smallest	28
Median	1,785
Weight of Largest Constituent (%)	3.44
Top 10 Holdings (% Index MCap)	15.18

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