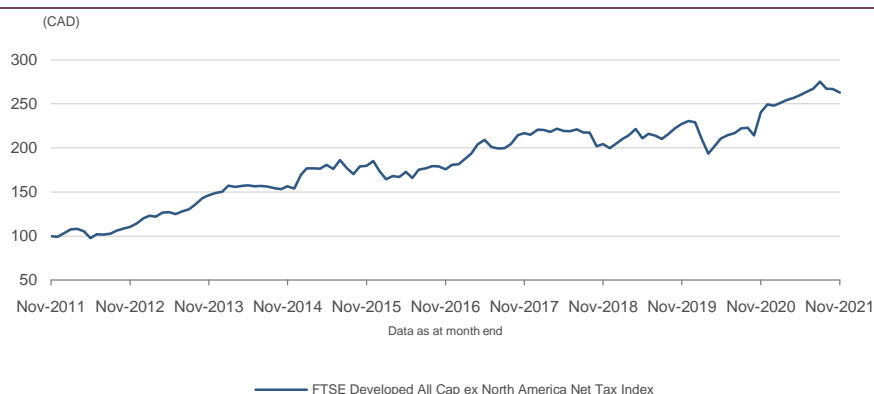


FTSE Developed All Cap ex North America Net Tax Index

Data as at: 30 November 2021

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	-4.5	1.0	5.4	9.4	28.6	49.4	8.7	8.4	9.0	14.9	11.3

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Developed All Cap ex North America Net Tax Index	-10.7	15.6	30.1	3.5	20.3	-2.3	18.7	-7.1	15.4	8.2

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	1.0	0.6	0.7	0.9		-7.2	-27.7	-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 %
Nestle	Switzerland	Food Producers	460,696	1.76
ASML Holding	Netherlands	Technology Hardware and Equipment	399,539	1.52
Samsung Electronics	Korea	Technology Hardware and Equipment	361,546	1.38
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	345,559	1.32
Toyota Motor	Japan	Automobiles and Parts	278,091	1.06
LVMH	France	Personal Goods	247,082	0.94
AstraZeneca	UK	Pharmaceuticals and Biotechnology	217,249	0.83
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	217,023	0.83
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	215,599	0.82
Sony Corp	Japan	Leisure Goods	193,324	0.74
Totals			2,935,708	11.21

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	355	2,797,466	10.68
1510	Telecommunications	97	820,441	3.13
2010	Health Care	305	3,098,982	11.83
3010	Banks	167	2,036,823	7.77
3020	Financial Services	169	989,725	3.78
3030	Insurance	82	1,115,532	4.26
3510	Real Estate	309	1,085,100	4.14
4010	Automobiles and Parts	110	1,058,249	4.04
4020	Consumer Products and Services	208	1,666,258	6.36
4030	Media	80	325,167	1.24
4040	Retailers	138	536,633	2.05
4050	Travel and Leisure	150	393,661	1.50
4510	Food Beverage and Tobacco	178	1,502,189	5.73
4520	Personal Care Drug and Grocery Stores	102	702,593	2.68
5010	Construction and Materials	197	810,884	3.10
5020	Industrial Goods and Services	652	3,827,103	14.61
5510	Basic Resources	184	923,521	3.52
5520	Chemicals	144	825,621	3.15
6010	Energy	93	886,576	3.38
6510	Utilities	103	797,108	3.04
Totals		3823	26,199,633	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	296	1,828,696	6.98
Austria	26	82,248	0.31
Belgium	42	257,551	0.98
Denmark	42	614,901	2.35
Finland	36	338,860	1.29
France	141	2,437,274	9.30
Germany	163	2,064,914	7.88
Hong Kong	159	758,273	2.89
Ireland	9	62,548	0.24
Israel	72	183,147	0.70
Italy	91	630,266	2.41
Japan	1392	6,086,684	23.23
Korea	479	1,397,473	5.33
Netherlands	57	1,158,582	4.42
New Zealand	40	101,792	0.39
Norway	48	217,152	0.83
Poland	32	84,152	0.32
Portugal	14	50,238	0.19
Singapore	76	289,885	1.11
Spain	59	542,430	2.07
Sweden	141	1,011,981	3.86
Switzerland	115	2,292,844	8.75
UK	293	3,707,744	14.15
Totals	3823	26,199,633	100.00

Index Characteristics

Attributes	FTSE Developed All Cap ex North America Net Tax Index
Number of constituents	3823
Net MCap (CADm)	26,199,633
Dividend Yield %	2.10
Constituent Sizes (Net MCap CADm)	
Average	6,853
Largest	460,696
Smallest	9
Median	1,408
Weight of Largest Constituent (%)	1.76
Top 10 Holdings (% Index MCap)	11.21

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