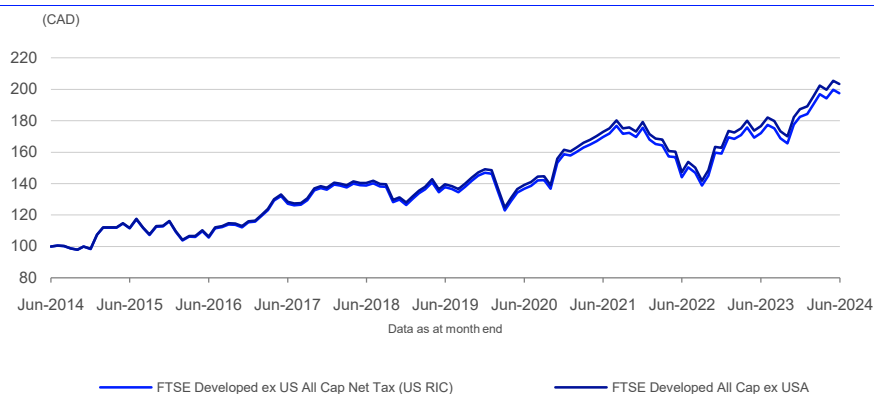


# FTSE Developed All Cap ex US Net Tax (US RIC) Index (CAD)

Data as at: 28 June 2024

The FTSE Developed All Cap ex US Index is a market-capitalization weighted index representing the performance of large, mid and small cap companies in Developed markets, excluding the USA. 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 US All Cap Net Tax (US RIC)	0.4	8.3	8.3	14.8	16.5	43.5	5.2	7.5	8.7	12.1	13.4
FTSE Developed All Cap ex USA	0.5	8.5	8.5	15.2	17.6	45.6	5.5	7.8	8.7	12.1	13.4

\* 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 US All Cap Net Tax (US RIC)	4.2	17.8	-0.5	18.0	-7.1	16.2	8.1	10.6	-9.4	14.8
FTSE Developed All Cap ex USA	4.5	18.1	-0.2	18.3	-6.9	16.5	8.4	10.9	-9.2	15.2

## Return/Risk Ratio and Drawdown - Total Return

Index (CAD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Developed ex US All Cap Net Tax (US RIC)	1.7	0.4	0.6	0.6		-7.6	-23.5	-28.5	-28.5
FTSE Developed All Cap ex USA	1.8	0.5	0.6	0.6		-7.6	-23.2	-28.5	-28.5

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	1.97
ASML Holding	Netherlands	Technology Hardware and Equipment	556,185	1.81
Samsung Electronics	Korea	Telecommunications Equipment	385,517	1.25
Nestle	Switzerland	Food Producers	365,928	1.19
Toyota Motor	Japan	Automobiles and Parts	331,815	1.08
AstraZeneca	UK	Pharmaceuticals and Biotechnology	320,098	1.04
Shell	UK	Oil Gas and Coal	313,253	1.02
SAP	Germany	Software and Computer Services	304,734	0.99
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	298,688	0.97
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	262,518	0.85
Totals			3,742,930	12.18

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	372	2,835,538	9.23
1510	Telecommunications	89	1,181,551	3.85
2010	Health Care	286	3,359,324	10.93
3010	Banks	175	3,397,397	11.06
3020	Financial Services	168	1,179,886	3.84
3030	Insurance	85	1,542,217	5.02
3510	Real Estate	307	903,102	2.94
4010	Automobiles and Parts	117	1,148,684	3.74
4020	Consumer Products and Services	203	1,576,777	5.13
4030	Media	78	368,766	1.20
4040	Retailers	129	529,073	1.72
4050	Travel and Leisure	144	446,893	1.45
4510	Food Beverage and Tobacco	164	1,308,950	4.26
4520	Personal Care Drug and Grocery Stores	113	733,432	2.39
5010	Construction and Materials	192	898,647	2.92
5020	Industrial Goods and Services	680	4,616,379	15.02
5510	Basic Resources	210	1,276,661	4.15
5520	Chemicals	145	753,525	2.45
6010	Energy	125	1,673,239	5.45
6510	Utilities	122	996,672	3.24
Totals		3904	30,726,712	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, 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	2,079,868	6.77
Austria	26	77,488	0.25
Belgium	37	260,135	0.85
Canada	167	2,938,216	9.56
Denmark	41	935,608	3.04
Finland	33	274,413	0.89
France	132	2,583,881	8.41
Germany	154	2,076,959	6.76
Hong Kong	123	508,079	1.65
Ireland	6	65,669	0.21
Israel	70	176,219	0.57
Italy	87	743,791	2.42
Japan	1426	6,541,864	21.29
Korea	479	1,463,386	4.76
Netherlands	54	1,238,406	4.03
New Zealand	27	83,898	0.27
Norway	58	229,061	0.75
Poland	30	119,069	0.39
Portugal	15	52,861	0.17
Singapore	67	335,174	1.09
Spain	54	673,004	2.19
Sweden	141	938,520	3.05
Switzerland	115	2,323,838	7.56
UK	272	4,007,304	13.04
Totals	3904	30,726,712	100.00

Index Characteristics

Attributes	FTSE Developed ex US All Cap Net Tax (US RIC)
Number of constituents	3904
Net MCap (CADm)	30,726,712
Dividend Yield %	2.63
Constituent Sizes (Net MCap CADm)	
Average	7,871
Largest	604,196
Smallest	31
Median	1,373
Weight of Largest Constituent (%)	1.97
Top 10 Holdings (% Index MCap)	12.18

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