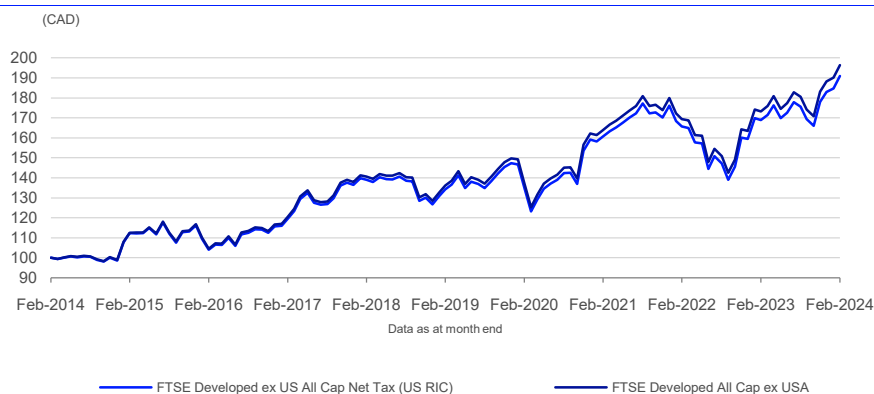


# FTSE Developed All Cap ex US Net Tax (US RIC) Index (CAD)

Data as at: 29 February 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)	7.3	8.7	4.3	13.0	18.9	42.2	5.9	7.3	9.1	12.0	13.5
FTSE Developed All Cap ex USA	7.3	8.8	4.4	13.4	20.0	44.3	6.3	7.6	9.1	12.0	13.5

\* 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)	1.4	0.4	0.5	0.6		-7.6	-23.5	-28.5	-28.5
FTSE Developed All Cap ex USA	1.4	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	ICB Sector	Net MCap (CADm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	504,808	1.67
ASML Holding	Netherlands	Technology Hardware and Equipment	503,557	1.67
Toyota Motor	Japan	Automobiles and Parts	391,688	1.30
Nestle	Switzerland	Food Producers	377,383	1.25
Samsung Electronics	Korea	Telecommunications Equipment	355,761	1.18
LVMH	France	Personal Goods	305,839	1.01
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	285,093	0.95
Shell	UK	Oil Gas and Coal	278,538	0.92
SAP	Germany	Software and Computer Services	278,188	0.92
AstraZeneca	UK	Pharmaceuticals and Biotechnology	252,941	0.84
Totals			3,533,797	11.72

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	372	2,752,165	9.13
1510	Telecommunications	96	1,161,298	3.85
2010	Health Care	296	3,170,723	10.51
3010	Banks	177	3,196,298	10.60
3020	Financial Services	170	1,116,818	3.70
3030	Insurance	85	1,501,881	4.98
3510	Real Estate	316	900,890	2.99
4010	Automobiles and Parts	116	1,301,388	4.32
4020	Consumer Products and Services	211	1,668,588	5.53
4030	Media	82	359,624	1.19
4040	Retailers	132	524,749	1.74
4050	Travel and Leisure	144	483,246	1.60
4510	Food Beverage and Tobacco	164	1,346,307	4.46
4520	Personal Care Drug and Grocery Stores	116	741,048	2.46
5010	Construction and Materials	192	920,236	3.05
5020	Industrial Goods and Services	680	4,521,812	14.99
5510	Basic Resources	216	1,171,805	3.89
5520	Chemicals	144	782,368	2.59
6010	Energy	122	1,590,674	5.27
6510	Utilities	122	946,617	3.14
Totals		3953	30,158,535	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 Breakdown

Country	No. of Cons	Net MCap (CADm)	Wgt %
Australia	298	1,985,558	6.58
Austria	27	73,545	0.24
Belgium	39	247,569	0.82
Canada	171	2,845,241	9.43
Denmark	40	839,898	2.78
Finland	34	271,488	0.90
France	136	2,757,074	9.14
Germany	156	2,072,655	6.87
Hong Kong	125	533,634	1.77
Ireland	6	63,947	0.21
Israel	72	189,653	0.63
Italy	89	729,344	2.42
Japan	1426	6,693,414	22.19
Korea	492	1,394,865	4.63
Netherlands	55	1,170,675	3.88
New Zealand	30	86,425	0.29
Norway	57	206,961	0.69
Poland	28	106,752	0.35
Portugal	14	51,790	0.17
Singapore	67	310,862	1.03
Spain	56	632,832	2.10
Sweden	141	909,846	3.02
Switzerland	116	2,238,751	7.42
UK	278	3,745,755	12.42
Totals	3953	30,158,535	100.00

Index Characteristics

Attributes	FTSE Developed ex US All Cap Net Tax (US RIC)
Number of constituents	3953
Net MCap (CADm)	30,158,535
Dividend Yield %	2.60
Constituent Sizes (Net MCap CADm)	
Average	7,629
Largest	504,808
Smallest	26
Median	1,310
Weight of Largest Constituent (%)	1.67
Top 10 Holdings (% Index MCap)	11.72

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