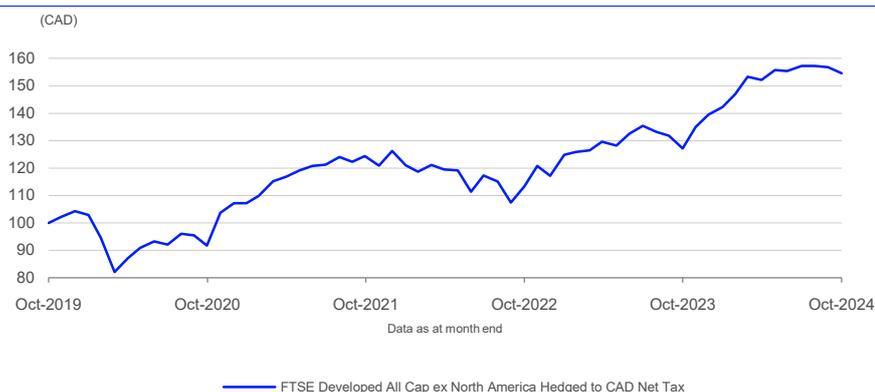


# FTSE Developed All Cap ex North America Hedged to CAD Net Tax Index

Data as at: 31 October 2024

The FTSE Developed All Cap ex North America Hedged to CAD Index is a hedged 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.

## 5-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 Hedged to CAD Net Tax	-1.7	1.6	10.9	21.6	24.3	54.6	7.5	9.1	10.9	12.2	14.1

\* 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 All Cap ex North America Hedged to CAD Net Tax	5.9	6.3	5.9	18.2	-11.2	23.0	2.8	17.8	-7.2	19.0

## 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 Hedged to CAD Net Tax	1.9	0.6	0.6	0.6	-11.3	-16.2	-31.6	-31.6

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 %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	478,155	1.68
ASML Holding	Netherlands	Technology Hardware and Equipment	369,768	1.30
SAP	Germany	Software and Computer Services	356,408	1.25
Nestle	Switzerland	Food Producers	338,158	1.19
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	308,412	1.09
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	298,409	1.05
AstraZeneca	UK	Pharmaceuticals and Biotechnology	296,376	1.04
Toyota Motor	Japan	Automobiles and Parts	291,049	1.02
Shell	UK	Oil Gas and Coal	290,769	1.02
Samsung Electronics	Korea	Telecommunications Equipment	284,547	1.00
<b>Totals</b>			<b>3,312,051</b>	<b>11.65</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (CADm)	Wgt %
1010	Technology	358	2,339,170	8.23
1510	Telecommunications	86	1,116,613	3.93
2010	Health Care	282	3,439,187	12.10
3010	Banks	167	3,005,558	10.58
3020	Financial Services	159	1,105,516	3.89
3030	Insurance	76	1,411,449	4.97
3510	Real Estate	289	920,915	3.24
4010	Automobiles and Parts	114	1,014,068	3.57
4020	Consumer Products and Services	198	1,545,943	5.44
4030	Media	74	377,857	1.33
4040	Retailers	125	491,152	1.73
4050	Travel and Leisure	141	453,751	1.60
4510	Food Beverage and Tobacco	157	1,324,562	4.66
4520	Personal Care Drug and Grocery Stores	107	745,277	2.62
5010	Construction and Materials	187	923,561	3.25
5020	Industrial Goods and Services	660	4,570,037	16.08
5510	Basic Resources	172	955,133	3.36
5520	Chemicals	142	729,467	2.57
6010	Energy	100	1,059,821	3.73
6510	Utilities	106	890,822	3.13
<b>Totals</b>		<b>3700</b>	<b>28,419,858</b>	<b>100.00</b>

## INFORMATION

## Index Universe

FTSE Global Equity Index Series

## Base Date

31 December 2009

## 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

CAD

## Review Dates

Semi-annually in March and September

## Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (CADm)	Wgt %
Australia	285	2,171,959	7.64
Austria	24	79,432	0.28
Belgium	37	291,490	1.03
Denmark	40	819,932	2.89
Finland	34	284,912	1.00
France	130	2,645,948	9.31
Germany	151	2,232,537	7.86
Hong Kong	118	581,325	2.05
Ireland	6	71,088	0.25
Israel	74	208,095	0.73
Italy	85	799,827	2.81
Japan	1425	6,797,826	23.92
Korea	472	1,320,588	4.65
Netherlands	54	1,063,061	3.74
New Zealand	26	88,380	0.31
Norway	58	222,612	0.78
Poland	31	108,257	0.38
Portugal	14	52,264	0.18
Singapore	65	370,934	1.31
Spain	53	724,552	2.55
Sweden	140	949,671	3.34
Switzerland	115	2,424,894	8.53
UK	263	4,110,272	14.46
<b>Totals</b>	<b>3700</b>	<b>28,419,858</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Developed All Cap ex North America Hedged to CAD Net Tax
Number of constituents	3700
Net MCap (CADm)	28,419,858
Constituent Sizes (Net MCap CADm)	
Average	7,681
Largest	478,155
Smallest	47
Median	1,349
Weight of Largest Constituent (%)	1.68
Top 10 Holdings (% Index MCap)	11.65

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