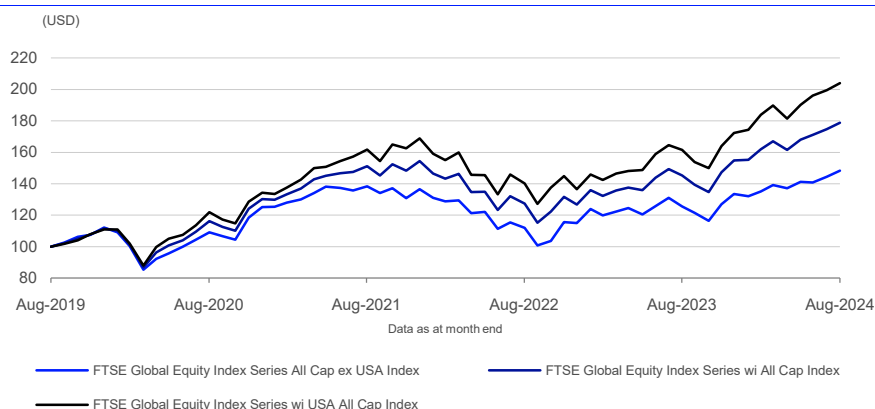


# FTSE Global All Cap ex US Index

Data as at: 30 August 2024

The FTSE Global All Cap ex US Index is part of a range of indices designed to help US investors benchmark their international investments. The index comprises large, mid and small cap stocks globally excluding the US. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Global Equity Index Series All Cap ex USA Index	5.0	9.8	11.1	18.2	7.2	48.3	2.3	8.2	11.3	15.4	17.4
FTSE Global Equity Index Series wi All Cap Index	6.4	10.5	15.5	23.2	18.3	78.9	5.8	12.3	10.6	16.2	17.7
FTSE Global Equity Index Series wi USA All Cap Index	7.3	11.0	18.3	26.3	26.1	104.0	8.0	15.3	12.5	18.4	18.6

\* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Global Equity Index Series All Cap ex USA Index	-3.1	-4	5	27.8	-14.4	22.2	11.5	9.1	-15.8	16.2
FTSE Global Equity Index Series wi All Cap Index	-	-1.7	9	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2
FTSE Global Equity Index Series wi USA All Cap Index	12.5	0.5	12.5	21.5	-5.2	31.3	21.1	25.7	-19.2	26.3

## 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

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, and 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global Equity Index Series All Cap ex USA Index	1.5	0.1	0.5	0.3	-8.4	-29.4	-34.9	-35.4
FTSE Global Equity Index Series wi All Cap Index	2.1	0.3	0.7	0.6	-8.6	-26.1	-34.3	-34.3
FTSE Global Equity Index Series wi USA All Cap Index	2.0	0.4	0.8	0.8	-9.1	-25.2	-34.9	-34.9

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

INFORMATION

Index Launch

1 September 2003

Base Date

31 December 2002

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

## Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	287	1,596,801	4.97
Austria	26	60,756	0.19
Belgium	37	208,862	0.65
Brazil	163	426,013	1.33
Canada	167	2,329,227	7.26
Chile	31	46,106	0.14
China	2357	2,150,491	6.70
Colombia	3	8,003	0.02
Czech Rep.	4	10,446	0.03
Denmark	41	683,562	2.13
Egypt	9	7,833	0.02
Finland	34	213,421	0.66
France	131	2,004,655	6.24
Germany	150	1,615,561	5.03
Greece	32	47,173	0.15
Hong Kong	122	380,269	1.18
Hungary	4	20,764	0.06
Iceland	15	8,807	0.03
India	509	2,059,319	6.41
Indonesia	76	165,579	0.52
Ireland	6	53,867	0.17
Israel	70	143,489	0.45
Italy	87	587,254	1.83
Japan	1423	5,104,104	15.90
Korea	479	1,039,852	3.24
Kuwait	21	67,418	0.21
Malaysia	81	178,924	0.56
Mexico	48	180,970	0.56
Netherlands	54	876,965	2.73
New Zealand	27	65,748	0.20
Norway	58	169,707	0.53
Pakistan	14	4,242	0.01
Philippines	31	56,553	0.18
Poland	30	85,811	0.27
Portugal	15	41,177	0.13
Qatar	21	69,490	0.22
Romania	8	12,172	0.04
Saudi Arabia	90	354,496	1.10
Singapore	67	263,665	0.82
South Africa	77	286,294	0.89
Spain	54	530,681	1.65
Sweden	141	729,250	2.27
Switzerland	115	1,865,704	5.81
Taiwan	499	1,733,587	5.40
Thailand	125	177,612	0.55
Turkiye	150	93,219	0.29
UAE	37	130,497	0.41
UK	271	3,156,211	9.83
<b>Totals</b>	<b>8297</b>	<b>32,102,604</b>	<b>100.00</b>

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	708,306	2.21
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	425,336	1.32
ASML Holding	Netherlands	Technology Hardware and Equipment	353,530	1.10
Tencent Holdings (P Chip)	China	Software and Computer Services	307,213	0.96
Nestle	Switzerland	Food Producers	281,068	0.88
Samsung Electronics	South Korea	Telecommunications Equipment	264,664	0.82
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	261,280	0.81
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	245,489	0.76
SAP	Germany	Software and Computer Services	239,958	0.75
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	233,892	0.73
Totals			3,320,735	10.34

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	955	4,148,411	12.92
15	Telecommunications	223	1,221,602	3.81
20	Health Care	669	3,070,966	9.57
30	Financials	881	6,602,503	20.57
35	Real Estate	543	956,292	2.98
40	Consumer Discretionary	1246	4,019,595	12.52
45	Consumer Staples	557	2,080,172	6.48
50	Industrials	1696	5,091,454	15.86
55	Basic Materials	883	2,045,080	6.37
60	Energy	310	1,748,509	5.45
65	Utilities	334	1,118,020	3.48
Totals		8297	32,102,604	100.00

Index Characteristics

Attributes	FTSE Global All Cap ex USA Index	FTSE Global Equity Index Series wi All Cap	FTSE USA All Cap Index
Number of constituents	8297	10024	1727
Net MCap (USDm)	32,102,604	85,827,049	53,724,445
Dividend Yield %	2.85	1.87	1.28
Constituent Sizes (Net MCap USDm)			
Average	3,869	8,562	31,109
Largest	708,306	3,324,317	3,324,317
Smallest	14	14	71
Median	583	896	5,565
Weight of Largest Constituent (%)	2.21	3.87	6.19
Top 10 Holdings (% Index MCap)	10.34	18.74	29.82

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