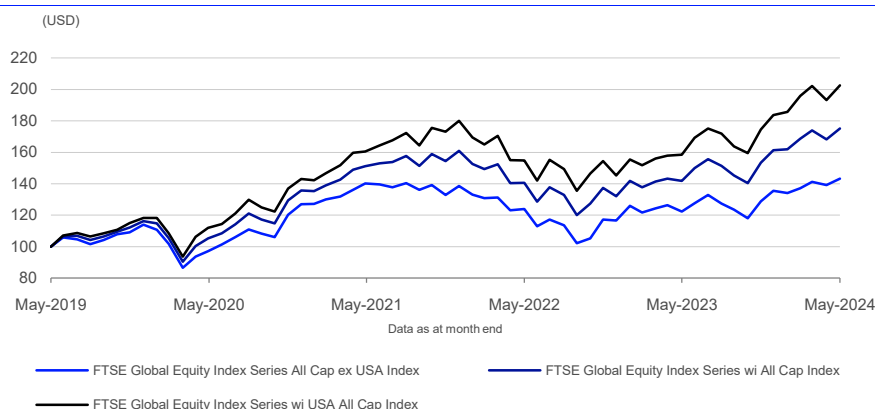


FTSE Global All Cap ex US Index

Data as at: 31 May 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	4.5	11.2	5.7	17.3	2.1	43.3	0.7	7.5	10.7	15.0	17.6
FTSE Global Equity Index Series wi All Cap Index	3.8	14.1	8.5	23.6	15.8	75.2	5.0	11.9	9.9	15.6	17.9
FTSE Global Equity Index Series wi USA All Cap Index	3.4	16.0	10.3	27.8	26.2	102.5	8.1	15.2	11.6	17.7	18.8

* 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	1.6	0.0	0.4	0.3	-11.5	-29.4	-34.9	-35.4
FTSE Global Equity Index Series wi All Cap Index	2.3	0.3	0.7	-	-10.8	-26.1	-34.3	-
FTSE Global Equity Index Series wi USA All Cap Index	2.3	0.4	0.8	0.8	-10.6	-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	293	1,501,584	4.89
Austria	26	59,043	0.19
Belgium	37	202,878	0.66
Brazil	165	417,124	1.36
Canada	169	2,178,578	7.09
Chile	31	47,047	0.15
China	2403	2,226,494	7.25
Colombia	3	9,011	0.03
Czech Rep.	4	10,873	0.04
Denmark	41	670,806	2.18
Egypt	9	7,338	0.02
Finland	33	208,839	0.68
France	132	2,057,941	6.70
Germany	153	1,554,297	5.06
Greece	32	46,080	0.15
Hong Kong	123	395,867	1.29
Hungary	4	19,165	0.06
Iceland	15	8,719	0.03
India	505	1,794,978	5.84
Indonesia	77	139,322	0.45
Ireland	6	52,830	0.17
Israel	70	133,316	0.43
Italy	87	575,715	1.87
Japan	1428	4,859,468	15.82
Korea	478	997,132	3.25
Kuwait	21	65,225	0.21
Malaysia	81	152,899	0.50
Mexico	48	219,888	0.72
Netherlands	54	893,802	2.91
New Zealand	27	62,140	0.20
Norway	57	171,892	0.56
Pakistan	14	4,135	0.01
Philippines	31	49,717	0.16
Poland	30	86,615	0.28
Portugal	15	41,315	0.13
Qatar	21	63,697	0.21
Romania	8	11,584	0.04
Saudi Arabia	88	320,240	1.04
Singapore	67	245,694	0.80
South Africa	77	238,828	0.78
Spain	55	526,968	1.72
Sweden	141	703,579	2.29
Switzerland	115	1,687,817	5.50
Taiwan	499	1,610,945	5.25
Thailand	125	160,804	0.52
Turkiye	148	104,001	0.34
UAE	37	113,831	0.37
UK	275	3,003,222	9.78
Totals	8358	30,713,283	100.00

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	608,274	1.98
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	417,274	1.36
ASML Holding	Netherlands	Technology Hardware and Equipment	372,571	1.21
Tencent Holdings (P Chip)	China	Software and Computer Services	283,635	0.92
Nestle	Switzerland	Food Producers	282,819	0.92
Toyota Motor	Japan	Automobiles and Parts	258,333	0.84
Samsung Electronics	South Korea	Telecommunications Equipment	252,606	0.82
Shell	United Kingdom	Oil, Gas and Coal	232,499	0.76
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	229,199	0.75
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	213,595	0.70
Totals			3,150,806	10.26

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	970	3,935,401	12.81
15	Telecommunications	224	1,113,965	3.63
20	Health Care	681	2,721,623	8.86
30	Financials	878	6,233,300	20.30
35	Real Estate	550	889,285	2.90
40	Consumer Discretionary	1252	4,004,888	13.04
45	Consumer Staples	560	1,976,526	6.44
50	Industrials	1709	4,912,129	15.99
55	Basic Materials	889	2,095,656	6.82
60	Energy	311	1,774,000	5.78
65	Utilities	334	1,056,511	3.44
Totals		8358	30,713,283	100.00

Index Characteristics

Attributes	FTSE Global All Cap ex USA Index	FTSE Global All Cap Index	FTSE USA All Cap Index
Number of constituents	8358	10091	1733
Net MCap (USDm)	30,713,283	80,879,030	50,165,746
Dividend Yield %	2.91	1.94	1.35
Constituent Sizes (Net MCap USDm)			
Average	3,675	8,015	28,947
Largest	608,274	3,085,707	3,085,707
Smallest	0	0	55
Median	574	850	5,329
Weight of Largest Constituent (%)	1.98	3.82	6.15
Top 10 Holdings (% Index MCap)	10.26	18.41	29.61

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