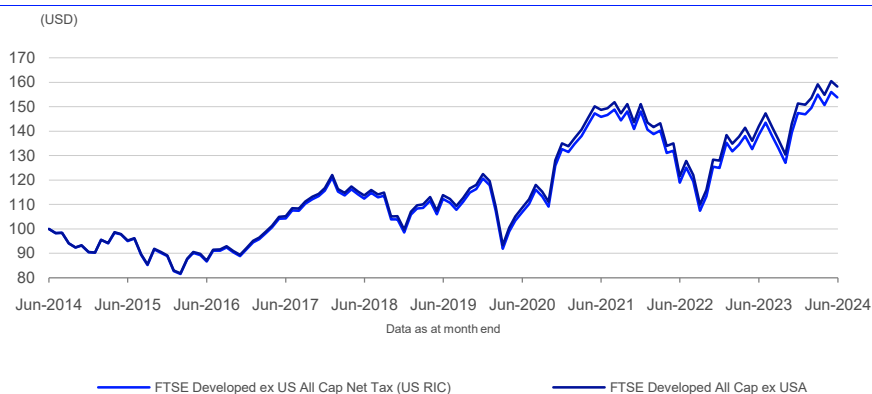


# FTSE Developed All Cap ex US Net Tax (US RIC) Index

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 (USD)	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)	-0.7	4.3	4.3	11.0	5.4	37.0	1.8	6.5	11.5	16.0	18.3
FTSE Developed All Cap ex USA	-0.6	4.6	4.6	11.4	6.4	39.0	2.1	6.8	11.5	16.0	18.3

\* 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 Developed ex US All Cap Net Tax (US RIC)	-4.4	-1.8	3.1	26.3	-14.8	22.3	10.0	11.6	-15.6	18.0
FTSE Developed All Cap ex USA	-4.1	-1.5	3.4	26.7	-14.5	22.7	10.3	11.9	-15.3	18.3

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Developed ex US All Cap Net Tax (US RIC)	1.0	0.1	0.4	0.3		-11.8	-29.9	-35.3	-35.8
FTSE Developed All Cap ex USA	1.0	0.1	0.4	0.3		-11.7	-29.6	-35.3	-35.4

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 (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	441,551	1.97
ASML Holding	Netherlands	Technology Hardware and Equipment	406,464	1.81
Samsung Electronics	Korea	Telecommunications Equipment	281,738	1.25
Nestle	Switzerland	Food Producers	267,423	1.19
Toyota Motor	Japan	Automobiles and Parts	242,493	1.08
AstraZeneca	UK	Pharmaceuticals and Biotechnology	233,930	1.04
Shell	UK	Oil Gas and Coal	228,927	1.02
SAP	Germany	Software and Computer Services	222,702	0.99
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	218,283	0.97
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	191,850	0.85
Totals			2,735,360	12.18

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	372	2,072,231	9.23
1510	Telecommunications	89	863,486	3.85
2010	Health Care	286	2,455,018	10.93
3010	Banks	175	2,482,842	11.06
3020	Financial Services	168	862,269	3.84
3030	Insurance	85	1,127,063	5.02
3510	Real Estate	307	659,993	2.94
4010	Automobiles and Parts	117	839,467	3.74
4020	Consumer Products and Services	203	1,152,320	5.13
4030	Media	78	269,497	1.20
4040	Retailers	129	386,650	1.72
4050	Travel and Leisure	144	326,592	1.45
4510	Food Beverage and Tobacco	164	956,590	4.26
4520	Personal Care Drug and Grocery Stores	113	535,997	2.39
5010	Construction and Materials	192	656,737	2.92
5020	Industrial Goods and Services	680	3,373,683	15.02
5510	Basic Resources	210	932,993	4.15
5520	Chemicals	145	550,682	2.45
6010	Energy	125	1,222,815	5.45
6510	Utilities	122	728,375	3.24
Totals		3904	22,455,302	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 (USDm)	Wgt %
Australia	290	1,519,982	6.77
Austria	26	56,629	0.25
Belgium	37	190,109	0.85
Canada	167	2,147,269	9.56
Denmark	41	683,749	3.04
Finland	33	200,543	0.89
France	132	1,888,319	8.41
Germany	154	1,517,857	6.76
Hong Kong	123	371,307	1.65
Ireland	6	47,992	0.21
Israel	70	128,782	0.57
Italy	87	543,568	2.42
Japan	1426	4,780,841	21.29
Korea	479	1,069,453	4.76
Netherlands	54	905,036	4.03
New Zealand	27	61,314	0.27
Norway	58	167,399	0.75
Poland	30	87,016	0.39
Portugal	15	38,631	0.17
Singapore	67	244,948	1.09
Spain	54	491,837	2.19
Sweden	141	685,877	3.05
Switzerland	115	1,698,277	7.56
UK	272	2,928,567	13.04
Totals	3904	22,455,302	100.00

Index Characteristics

Attributes	FTSE Developed ex US All Cap Net Tax (US RIC)
Number of constituents	3904
Net MCap (USDm)	22,455,302
Dividend Yield %	2.63
Constituent Sizes (Net MCap USDm)	
Average	5,752
Largest	441,551
Smallest	23
Median	1,003
Weight of Largest Constituent (%)	1.97
Top 10 Holdings (% Index MCap)	12.18

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