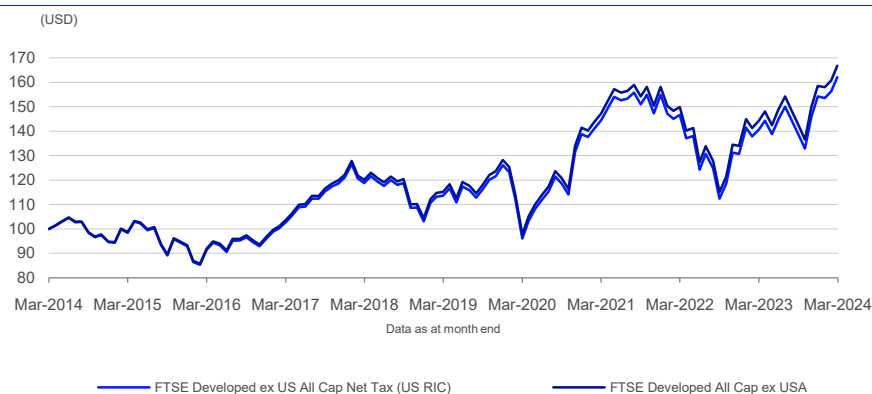


# FTSE Developed All Cap ex US Net Tax (US RIC) Index

Data as at: 29 March 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)	5.1	16.5	5.1	15.2	12.2	42.7	3.9	7.4	11.3	15.8	18.5
FTSE Developed All Cap ex USA	5.2	16.6	5.2	15.6	13.3	44.8	4.2	7.7	11.3	15.8	18.5

\* 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 % (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)	1.5	0.2	0.4	0.3		-11.8	-29.9	-35.3	-35.8
FTSE Developed All Cap ex USA	1.5	0.3	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	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	394,519	1.72
ASML Holding	Netherlands	Technology Hardware and Equipment	379,758	1.66
Toyota Motor	Japan	Automobiles and Parts	299,071	1.30
Samsung Electronics	Korea	Telecommunications Equipment	291,250	1.27
Nestle	Switzerland	Food Producers	283,838	1.24
LVMH	France	Personal Goods	222,609	0.97
Shell	UK	Oil Gas and Coal	215,380	0.94
SAP	Germany	Software and Computer Services	213,668	0.93
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	200,621	0.88
AstraZeneca	UK	Pharmaceuticals and Biotechnology	199,201	0.87
Totals			2,699,915	11.78

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	373	2,074,100	9.05
1510	Telecommunications	89	885,236	3.86
2010	Health Care	289	2,383,242	10.40
3010	Banks	175	2,464,088	10.75
3020	Financial Services	168	854,853	3.73
3030	Insurance	86	1,127,587	4.92
3510	Real Estate	310	703,620	3.07
4010	Automobiles and Parts	117	980,866	4.28
4020	Consumer Products and Services	206	1,229,078	5.36
4030	Media	78	268,412	1.17
4040	Retailers	128	406,957	1.78
4050	Travel and Leisure	145	354,869	1.55
4510	Food Beverage and Tobacco	164	1,007,965	4.40
4520	Personal Care Drug and Grocery Stores	114	542,891	2.37
5010	Construction and Materials	195	702,475	3.07
5020	Industrial Goods and Services	683	3,449,763	15.05
5510	Basic Resources	215	924,188	4.03
5520	Chemicals	145	602,707	2.63
6010	Energy	124	1,235,202	5.39
6510	Utilities	121	719,617	3.14
Totals		3925	22,917,715	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 (USDm)	Wgt %
Australia	297	1,510,733	6.59
Austria	26	56,313	0.25
Belgium	37	198,878	0.87
Canada	170	2,186,526	9.54
Denmark	40	642,331	2.80
Finland	33	195,882	0.85
France	132	2,082,009	9.08
Germany	153	1,580,501	6.90
Hong Kong	123	372,658	1.63
Ireland	6	50,105	0.22
Israel	70	139,944	0.61
Italy	89	575,145	2.51
Japan	1434	5,058,406	22.07
Korea	479	1,080,551	4.71
Netherlands	54	890,932	3.89
New Zealand	27	61,156	0.27
Norway	58	161,757	0.71
Poland	30	82,564	0.36
Portugal	15	36,944	0.16
Singapore	67	239,461	1.04
Spain	55	508,940	2.22
Sweden	141	678,026	2.96
Switzerland	115	1,661,401	7.25
UK	274	2,866,552	12.51
Totals	3925	22,917,715	100.00

Index Characteristics

Attributes	FTSE Developed ex US All Cap Net Tax (US RIC)
Number of constituents	3925
Net MCap (USDm)	22,917,715
Dividend Yield %	2.53
Constituent Sizes (Net MCap USDm)	
Average	5,839
Largest	394,519
Smallest	25
Median	1,034
Weight of Largest Constituent (%)	1.72
Top 10 Holdings (% Index MCap)	11.78

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