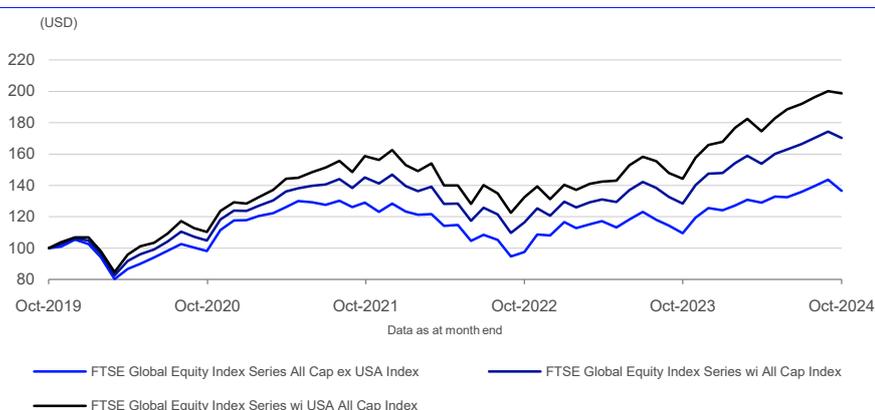


FTSE Global All Cap ex US Index

Data as at: 31 October 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	0.5	5.9	8.8	24.8	6.0	36.6	2.0	6.4	11.1	15.4	17.6
FTSE Global Equity Index Series wi All Cap Index	2.4	10.8	15.5	32.8	17.4	70.4	5.5	11.2	10.3	16.1	17.7
FTSE Global Equity Index Series wi USA All Cap Index	3.5	13.8	19.8	37.9	25.2	98.7	7.8	14.7	12.3	18.3	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	2.2	0.1	0.4	0.4	-8.4	-28.6	-34.9	-35.4
FTSE Global Equity Index Series wi All Cap Index	3.1	0.3	0.6	0.6	-8.2	-26.1	-34.3	-34.3
FTSE Global Equity Index Series wi USA All Cap Index	3.0	0.4	0.8	0.8	-8.5	-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	285	1,558,133	4.96
Austria	24	56,984	0.18
Belgium	37	209,111	0.67
Brazil	160	395,867	1.26
Canada	162	2,337,596	7.44
Chile	30	44,326	0.14
China	2407	2,553,539	8.13
Colombia	4	8,177	0.03
Czech Rep.	4	10,541	0.03
Denmark	40	588,208	1.87
Egypt	6	6,839	0.02
Finland	34	204,392	0.65
France	130	1,898,166	6.04
Germany	151	1,601,591	5.10
Greece	33	45,890	0.15
Hong Kong	118	417,034	1.33
Hungary	5	20,145	0.06
Iceland	15	10,132	0.03
India	561	2,009,594	6.39
Indonesia	76	164,752	0.52
Ireland	6	50,997	0.16
Israel	74	149,285	0.48
Italy	85	573,785	1.83
Japan	1425	4,876,665	15.52
Korea	472	947,371	3.01
Kuwait	25	70,905	0.23
Malaysia	86	176,599	0.56
Mexico	47	171,251	0.54
Netherlands	54	762,625	2.43
New Zealand	26	63,403	0.20
Norway	58	159,698	0.51
Philippines	30	55,462	0.18
Poland	31	77,662	0.25
Portugal	14	37,493	0.12
Qatar	21	72,431	0.23
Romania	9	11,853	0.04
Saudi Arabia	101	360,992	1.15
Singapore	65	266,103	0.85
South Africa	80	295,969	0.94
Spain	53	519,784	1.65
Sweden	140	681,281	2.17
Switzerland	115	1,739,585	5.54
Taiwan	520	1,803,361	5.74
Thailand	122	189,799	0.60
Turkiye	163	87,328	0.28
UAE	42	134,917	0.43
UK	263	2,948,651	9.38
Totals	8409	31,426,272	100.00

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	771,628	2.46
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	343,021	1.09
Tencent Holdings (P Chip)	China	Software and Computer Services	322,178	1.03
ASML Holding	Netherlands	Technology Hardware and Equipment	265,267	0.84
SAP	Germany	Software and Computer Services	255,682	0.81
Nestle	Switzerland	Food Producers	242,590	0.77
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	221,250	0.70
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	214,074	0.68
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	212,616	0.68
Toyota Motor	Japan	Automobiles and Parts	208,795	0.66
Totals			3,057,101	9.73

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	983	4,182,225	13.31
15	Telecommunications	230	1,153,478	3.67
20	Health Care	681	2,822,016	8.98
30	Financials	885	6,638,214	21.12
35	Real Estate	554	954,532	3.04
40	Consumer Discretionary	1249	3,958,089	12.59
45	Consumer Staples	562	1,985,858	6.32
50	Industrials	1725	4,962,066	15.79
55	Basic Materials	888	2,047,437	6.52
60	Energy	311	1,632,430	5.19
65	Utilities	341	1,089,926	3.47
Totals		8409	31,426,272	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	8409	10099	1690
Net MCap (USDm)	31,426,272	85,775,590	54,349,318
Dividend Yield %	2.90	1.88	1.29
Constituent Sizes (Net MCap USDm)			
Average	3,737	8,493	32,159
Largest	771,628	3,279,461	3,279,461
Smallest	27	27	210
Median	589	890	5,990
Weight of Largest Constituent (%)	2.46	3.82	6.03
Top 10 Holdings (% Index MCap)	9.73	19.19	30.09

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