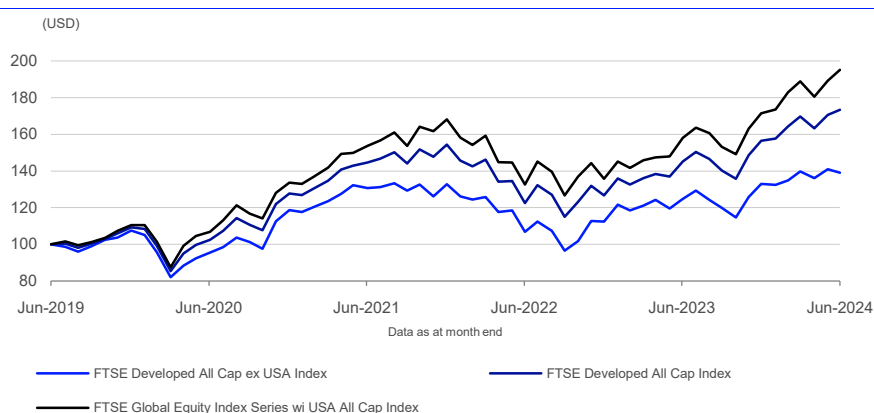


# FTSE Developed All Cap ex US Index

Data as at: 28 June 2024

The FTSE Developed 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 from developed markets 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 Developed All Cap ex USA Index	-0.6	4.6	4.6	11.4	6.4	39.0	2.1	6.8	11.5	16.0	18.3
FTSE Developed All Cap Index	2.1	10.8	10.8	19.5	19.9	73.5	6.2	11.6	10.0	16.1	18.2
FTSE Global Equity Index Series wi USA All Cap Index	3.4	13.8	13.8	23.5	27.0	95.2	8.3	14.3	11.3	17.7	18.7

\* 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 All Cap ex USA Index	-4.1	-1.5	3.4	26.7	-14.5	22.7	10.3	11.9	-15.3	18.3
FTSE Developed All Cap Index	-	-0.4	8.6	23.6	-9.2	27.9	16.9	20.7	-17.9	23.6
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

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed All Cap ex USA Index	1.0	0.1	0.4	0.3	-11.7	-29.6	-35.3	-35.4
FTSE Developed All Cap Index	2.0	0.4	0.6	-	-10.9	-26.1	-34.7	-
FTSE Global Equity Index Series wi USA All Cap Index	2.2	0.5	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

## 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.

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

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	South 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	United Kingdom	Pharmaceuticals and Biotechnology	233,930	1.04
Shell	United Kingdom	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

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

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	372	2,072,231	9.23
15	Telecommunications	89	863,486	3.85
20	Health Care	286	2,455,018	10.93
30	Financials	428	4,472,174	19.92
35	Real Estate	307	659,993	2.94
40	Consumer Discretionary	671	2,974,527	13.25
45	Consumer Staples	277	1,492,588	6.65
50	Industrials	872	4,030,420	17.95
55	Basic Materials	355	1,483,674	6.61
60	Energy	125	1,222,815	5.45
65	Utilities	122	728,375	3.24
Totals		3904	22,455,302	100.00

Index Characteristics

Attributes	FTSE Developed All Cap ex USA	FTSE Developed All Cap	FTSE USA All Cap Index
Number of constituents	3904	5636	1732
Net MCap (USDm)	22,455,302	74,230,004	51,774,703
Dividend Yield %	2.92	1.80	1.32
Constituent Sizes (Net MCap USDm)			
Average	5,752	13,171	29,893
Largest	441,551	3,319,306	3,319,306
Smallest	23	23	100
Median	1,003	1,805	5,259
Weight of Largest Constituent (%)	1.97	4.47	6.41
Top 10 Holdings (% Index MCap)	12.18	21.90	31.40

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