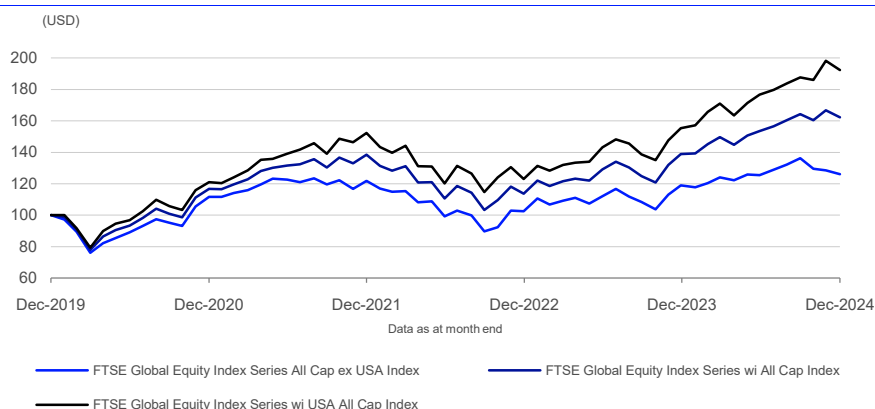


# FTSE Global All Cap ex US Index

Data as at: 31 December 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	-7.5	0.4	5.9	5.9	3.5	26.0	1.2	4.7	10.8	15.4	17.5
FTSE Global Equity Index Series wi All Cap Index	-1.2	5.7	16.8	16.8	17.2	62.3	5.4	10.2	10.3	16.0	17.8
FTSE Global Equity Index Series wi USA All Cap Index	2.5	8.8	23.8	23.8	26.4	92.4	8.1	14.0	12.7	18.2	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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Global Equity Index Series All Cap ex USA Index	-4	5	27.8	-14.4	22.2	11.5	9.1	-15.8	16.2	5.9
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	16.8
FTSE Global Equity Index Series wi USA All Cap Index	0.5	12.5	21.5	-5.2	31.3	21.1	25.7	-19.2	26.3	23.8

## 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	0.5	0.1	0.3	0.4	-9.1	-28.1	-34.9	-35.4
FTSE Global Equity Index Series wi All Cap Index	1.6	0.4	0.6	0.6	-8.2	-26.0	-34.3	-34.3
FTSE Global Equity Index Series wi USA All Cap Index	1.8	0.5	0.7	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	286	1,473,669	4.83
Austria	24	56,983	0.19
Belgium	37	195,763	0.64
Brazil	160	340,266	1.11
Canada	159	2,322,787	7.61
Chile	30	45,269	0.15
China	2355	2,512,042	8.23
Colombia	4	8,471	0.03
Czech Rep.	4	10,707	0.04
Denmark	40	495,281	1.62
Egypt	6	7,052	0.02
Finland	34	187,424	0.61
France	130	1,806,406	5.92
Germany	150	1,578,865	5.17
Greece	33	47,143	0.15
Hong Kong	118	399,492	1.31
Hungary	5	21,036	0.07
Iceland	14	8,101	0.03
India	564	1,965,322	6.44
Indonesia	76	145,000	0.48
Ireland	6	48,283	0.16
Israel	74	173,129	0.57
Italy	84	546,356	1.79
Japan	1417	4,885,758	16.01
Korea	474	824,763	2.70
Kuwait	25	72,759	0.24
Malaysia	86	180,188	0.59
Mexico	47	159,809	0.52
Netherlands	56	756,111	2.48
New Zealand	26	62,906	0.21
Norway	56	151,977	0.50
Philippines	30	50,278	0.16
Poland	31	78,182	0.26
Portugal	14	33,870	0.11
Qatar	21	73,734	0.24
Romania	9	10,919	0.04
Saudi Arabia	102	372,694	1.22
Singapore	66	272,945	0.89
South Africa	80	273,118	0.89
Spain	52	489,242	1.60
Sweden	140	650,014	2.13
Switzerland	116	1,638,099	5.37
Taiwan	521	1,786,382	5.85
Thailand	123	178,657	0.59
Turkiye	164	94,725	0.31
UAE	43	149,128	0.49
UK	262	2,884,286	9.45
<b>Totals</b>	<b>8354</b>	<b>30,525,393</b>	<b>100.00</b>

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	787,051	2.58
Tencent Holdings (P Chip)	China	Software and Computer Services	332,328	1.09
ASML Holding	Netherlands	Technology Hardware and Equipment	276,433	0.91
SAP	Germany	Software and Computer Services	268,281	0.88
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	267,663	0.88
Toyota Motor	Japan	Automobiles and Parts	231,624	0.76
Nestle	Switzerland	Food Producers	212,457	0.70
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	196,351	0.64
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	195,604	0.64
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	194,805	0.64
Totals			2,962,596	9.71

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	970	4,192,559	13.73
15	Telecommunications	228	1,116,851	3.66
20	Health Care	676	2,591,996	8.49
30	Financials	889	6,654,167	21.80
35	Real Estate	550	906,422	2.97
40	Consumer Discretionary	1248	3,959,014	12.97
45	Consumer Staples	559	1,877,815	6.15
50	Industrials	1706	4,824,146	15.80
55	Basic Materials	880	1,833,087	6.01
60	Energy	307	1,548,399	5.07
65	Utilities	341	1,020,936	3.34
Totals		8354	30,525,393	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	8354	10038	1684
Net MCap (USDm)	30,525,393	86,433,994	55,908,601
Dividend Yield %	2.90	1.85	1.27
Constituent Sizes (Net MCap USDm)			
Average	3,654	8,611	33,200
Largest	787,051	3,579,296	3,579,296
Smallest	0	0	198
Median	575	878	5,940
Weight of Largest Constituent (%)	2.58	4.14	6.40
Top 10 Holdings (% Index MCap)	9.71	21.03	32.31

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