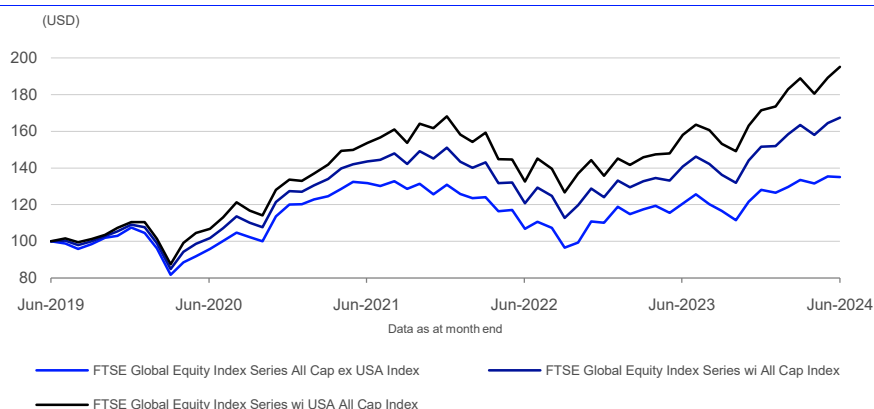


FTSE Global All Cap ex US Index

Data as at: 28 June 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	1.0	5.5	5.5	12.0	2.4	35.0	0.8	6.2	10.7	15.0	17.5
FTSE Global Equity Index Series wi All Cap Index	2.5	10.5	10.5	19.0	16.6	67.5	5.3	10.9	9.6	15.6	17.7
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 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	1.2	0.1	0.4	0.3	-11.5	-29.4	-34.9	-35.4
FTSE Global Equity Index Series wi All Cap Index	2.1	0.3	0.6	-	-10.8	-26.1	-34.3	-
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

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	290	1,519,982	4.97
Austria	26	56,629	0.19
Belgium	37	190,109	0.62
Brazil	166	399,303	1.30
Canada	167	2,147,269	7.02
Chile	31	44,286	0.14
China	2368	2,189,005	7.15
Colombia	3	8,273	0.03
Czech Rep.	4	10,173	0.03
Denmark	41	683,749	2.23
Egypt	9	7,399	0.02
Finland	33	200,543	0.66
France	132	1,888,319	6.17
Germany	154	1,517,857	4.96
Greece	33	45,282	0.15
Hong Kong	123	371,307	1.21
Hungary	4	19,780	0.06
Iceland	15	8,453	0.03
India	512	1,961,169	6.41
Indonesia	76	146,191	0.48
Ireland	6	47,992	0.16
Israel	70	128,782	0.42
Italy	87	543,568	1.78
Japan	1426	4,780,841	15.62
Korea	479	1,069,453	3.50
Kuwait	21	65,531	0.21
Malaysia	81	158,746	0.52
Mexico	48	193,237	0.63
Netherlands	54	905,036	2.96
New Zealand	27	61,314	0.20
Norway	58	167,399	0.55
Pakistan	14	4,295	0.01
Philippines	31	49,800	0.16
Poland	30	87,016	0.28
Portugal	15	38,631	0.13
Qatar	21	67,313	0.22
Romania	8	11,745	0.04
Saudi Arabia	90	342,943	1.12
Singapore	67	244,948	0.80
South Africa	77	261,362	0.85
Spain	54	491,837	1.61
Sweden	141	685,877	2.24
Switzerland	115	1,698,277	5.55
Taiwan	499	1,767,018	5.77
Thailand	125	156,589	0.51
Turkiye	150	105,267	0.34
UAE	37	120,727	0.39
UK	272	2,928,567	9.57
Totals	8327	30,599,186	100.00

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	714,726	2.34
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	441,551	1.44
ASML Holding	Netherlands	Technology Hardware and Equipment	406,464	1.33
Tencent Holdings (P Chip)	China	Software and Computer Services	299,224	0.98
Samsung Electronics	South Korea	Telecommunications Equipment	281,738	0.92
Nestle	Switzerland	Food Producers	267,423	0.87
Toyota Motor	Japan	Automobiles and Parts	242,493	0.79
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	233,930	0.76
Shell	United Kingdom	Oil, Gas and Coal	228,927	0.75
SAP	Germany	Software and Computer Services	222,702	0.73
Totals			3,339,178	10.91

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	962	4,203,534	13.74
15	Telecommunications	223	1,163,140	3.80
20	Health Care	674	2,756,854	9.01
30	Financials	881	6,202,305	20.27
35	Real Estate	545	869,979	2.84
40	Consumer Discretionary	1252	3,886,358	12.70
45	Consumer Staples	560	1,924,546	6.29
50	Industrials	1698	4,806,507	15.71
55	Basic Materials	885	2,026,219	6.62
60	Energy	312	1,726,470	5.64
65	Utilities	335	1,033,273	3.38
Totals		8327	30,599,186	100.00

Index Characteristics

Attributes	FTSE Global All Cap ex USA Index	FTSE Global All Cap Index	FTSE USA All Cap Index
Number of constituents	8327	10059	1732
Net MCap (USDm)	30,599,186	82,373,889	51,774,703
Dividend Yield %	2.89	1.90	1.32
Constituent Sizes (Net MCap USDm)			
Average	3,675	8,189	29,893
Largest	714,726	3,319,306	3,319,306
Smallest	5	5	100
Median	572	861	5,259
Weight of Largest Constituent (%)	2.34	4.03	6.41
Top 10 Holdings (% Index MCap)	10.91	19.90	31.40

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