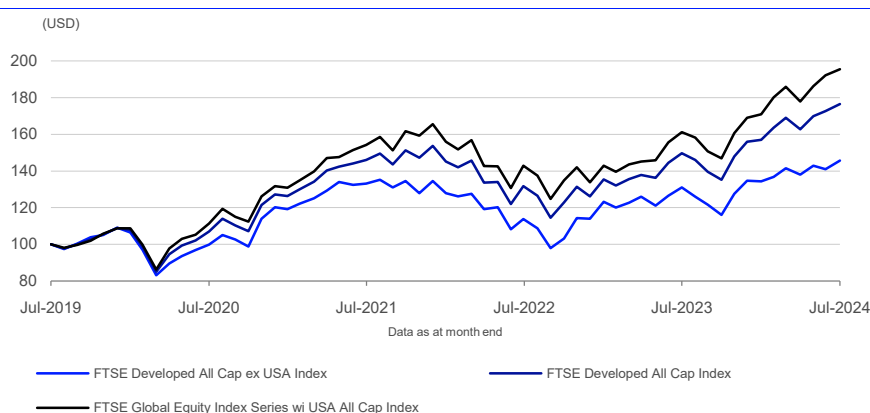


# FTSE Developed All Cap ex US Index

Data as at: 31 July 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	5.6	8.4	8.1	11.1	9.5	45.7	3.1	7.8	11.4	16.0	18.3
FTSE Developed All Cap Index	8.6	12.5	13.3	17.9	20.9	76.6	6.5	12.0	10.1	16.2	18.2
FTSE Global Equity Index Series w/ USA All Cap Index	9.9	14.4	15.7	21.3	26.8	95.6	8.2	14.4	11.7	17.8	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 w/ 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	0.9	0.2	0.4	0.3	-11.7	-29.6	-35.3	-35.4
FTSE Developed All Cap Index	1.7	0.4	0.7	-	-10.9	-26.1	-34.7	-
FTSE Global Equity Index Series w/ USA All Cap Index	1.7	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	287	1,537,422	6.63
Austria	26	58,938	0.25
Belgium	37	202,134	0.87
Canada	167	2,247,179	9.69
Denmark	41	661,210	2.85
Finland	34	202,990	0.88
France	131	1,935,805	8.34
Germany	151	1,546,126	6.66
Hong Kong	123	366,975	1.58
Ireland	6	53,483	0.23
Israel	70	133,141	0.57
Italy	87	563,407	2.43
Japan	1424	5,081,709	21.91
Korea	480	1,059,673	4.57
Netherlands	54	862,108	3.72
New Zealand	27	62,776	0.27
Norway	58	167,772	0.72
Poland	30	83,596	0.36
Portugal	15	40,200	0.17
Singapore	67	257,786	1.11
Spain	54	506,365	2.18
Sweden	141	697,370	3.01
Switzerland	115	1,782,303	7.68
UK	272	3,087,802	13.31
Totals	3897	23,198,271	100.00

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	404,070	1.74
ASML Holding	Netherlands	Technology Hardware and Equipment	361,995	1.56
Samsung Electronics	South Korea	Telecommunications Equipment	289,982	1.25
Nestle	Switzerland	Food Producers	265,319	1.14
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	237,926	1.03
Shell	United Kingdom	Oil, Gas and Coal	233,105	1.00
Toyota Motor	Japan	Automobiles and Parts	232,383	1.00
SAP	Germany	Software and Computer Services	231,378	1.00
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	228,418	0.98
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	224,343	0.97
Totals			2,708,920	11.68

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	370	2,004,695	8.64
15	Telecommunications	89	901,027	3.88
20	Health Care	284	2,583,383	11.14
30	Financials	428	4,702,179	20.27
35	Real Estate	307	701,433	3.02
40	Consumer Discretionary	670	3,003,803	12.95
45	Consumer Staples	276	1,566,019	6.75
50	Industrials	873	4,224,387	18.21
55	Basic Materials	354	1,503,826	6.48
60	Energy	124	1,240,740	5.35
65	Utilities	122	766,779	3.31
Totals		3897	23,198,271	100.00

Index Characteristics

Attributes	FTSE Developed All Cap ex USA	FTSE Developed All Cap	FTSE USA All Cap Index
Number of constituents	3897	5625	1728
Net MCap (USDm)	23,198,271	75,813,612	52,615,341
Dividend Yield %	2.87	1.78	1.30
Constituent Sizes (Net MCap USDm)			
Average	5,953	13,478	30,449
Largest	404,070	3,223,862	3,223,862
Smallest	22	22	74
Median	1,055	1,930	5,642
Weight of Largest Constituent (%)	1.74	4.25	6.13
Top 10 Holdings (% Index MCap)	11.68	20.84	30.03

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