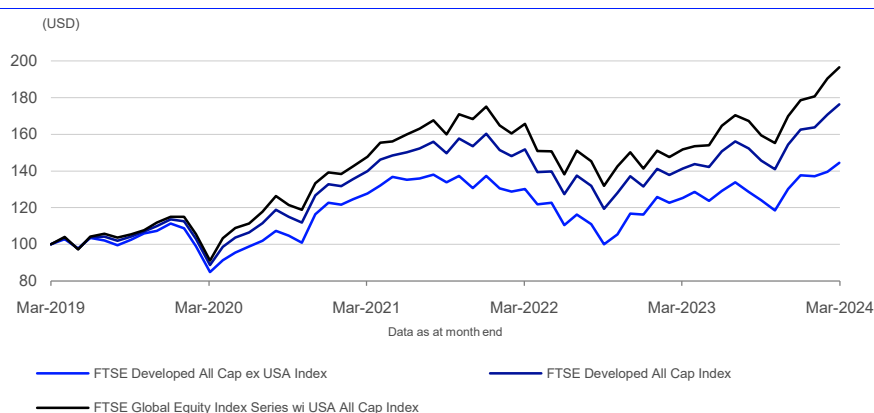


FTSE Developed All Cap ex US Index

Data as at: 29 March 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	5.2	16.6	5.2	15.6	13.3	44.8	4.2	7.7	11.3	15.8	18.5
FTSE Developed All Cap Index	8.5	21.2	8.5	24.8	26.1	76.5	8.0	12.0	10.2	16.0	18.4
FTSE Global Equity Index Series wi USA All Cap Index	10.1	23.3	10.1	29.5	33.1	96.7	10.0	14.5	11.7	17.6	18.9

* 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	1.5	0.3	0.4	0.3	-11.7	-29.6	-35.3	-35.4
FTSE Developed All Cap Index	2.6	0.5	0.7	-	-10.9	-26.1	-34.7	-
FTSE Global Equity Index Series wi USA All Cap Index	2.6	0.6	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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	297	1,510,733	6.59
Austria	26	56,313	0.25
Belgium	37	198,878	0.87
Canada	170	2,186,526	9.54
Denmark	40	642,331	2.80
Finland	33	195,882	0.85
France	132	2,082,009	9.08
Germany	153	1,580,501	6.90
Hong Kong	123	372,658	1.63
Ireland	6	50,105	0.22
Israel	70	139,944	0.61
Italy	89	575,145	2.51
Japan	1434	5,058,406	22.07
Korea	479	1,080,551	4.71
Netherlands	54	890,932	3.89
New Zealand	27	61,156	0.27
Norway	58	161,757	0.71
Poland	30	82,564	0.36
Portugal	15	36,944	0.16
Singapore	67	239,461	1.04
Spain	55	508,940	2.22
Sweden	141	678,026	2.96
Switzerland	115	1,661,401	7.25
UK	274	2,866,552	12.51
Totals	3925	22,917,715	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	394,519	1.72
ASML Holding	Netherlands	Technology Hardware and Equipment	379,758	1.66
Toyota Motor	Japan	Automobiles and Parts	299,071	1.30
Samsung Electronics	South Korea	Telecommunications Equipment	291,250	1.27
Nestle	Switzerland	Food Producers	283,838	1.24
LVMH	France	Personal Goods	222,609	0.97
Shell	United Kingdom	Oil, Gas and Coal	215,380	0.94
SAP	Germany	Software and Computer Services	213,668	0.93
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	200,621	0.88
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	199,201	0.87
Totals			2,699,915	11.78

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	373	2,074,100	9.05
15	Telecommunications	89	885,236	3.86
20	Health Care	289	2,383,242	10.40
30	Financials	429	4,446,528	19.40
35	Real Estate	310	703,620	3.07
40	Consumer Discretionary	674	3,240,182	14.14
45	Consumer Staples	278	1,550,856	6.77
50	Industrials	878	4,152,238	18.12
55	Basic Materials	360	1,526,895	6.66
60	Energy	124	1,235,202	5.39
65	Utilities	121	719,617	3.14
Totals		3925	22,917,715	100.00

Index Characteristics

Attributes	FTSE Developed All Cap ex USA	FTSE Developed All Cap	FTSE Global Equity Index Series wi USA All Cap
Number of constituents	3925	5662	1737
Net MCap (USDm)	22,917,715	73,108,872	50,191,158
Dividend Yield %	2.81	1.81	1.35
Constituent Sizes (Net MCap USDm)			
Average	5,839	12,912	28,895
Largest	394,519	3,127,258	3,127,258
Smallest	25	25	80
Median	1,034	1,887	5,350
Weight of Largest Constituent (%)	1.72	4.28	6.23
Top 10 Holdings (% Index MCap)	11.78	19.05	27.75

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