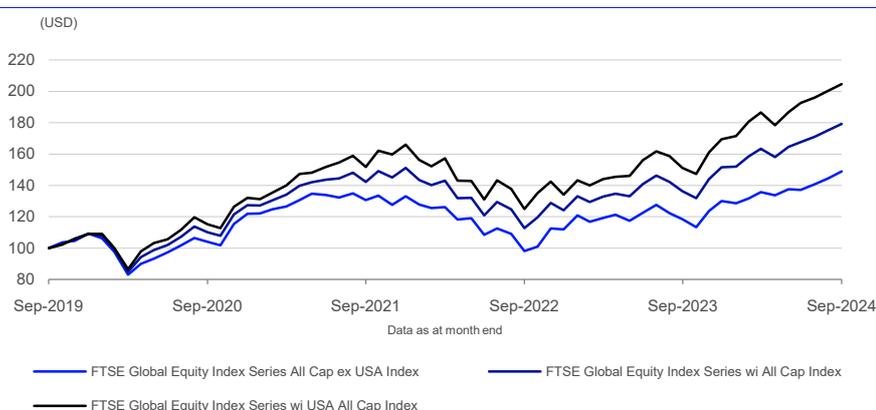


FTSE Global All Cap ex US Index

Data as at: 30 September 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	8.5	9.5	14.4	25.6	13.9	48.8	4.4	8.3	11.5	15.5	17.4
FTSE Global Equity Index Series wi All Cap Index	7.0	9.7	18.3	31.5	26.1	79.3	8.0	12.4	10.7	16.3	17.7
FTSE Global Equity Index Series wi USA All Cap Index	6.1	9.7	20.8	35.3	34.8	104.5	10.5	15.4	12.7	18.5	18.6

* 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	2.2	0.3	0.5	0.4	-8.4	-28.6	-34.9	-35.4
FTSE Global Equity Index Series wi All Cap Index	2.8	0.5	0.7	0.6	-8.2	-26.1	-34.3	-34.3
FTSE Global Equity Index Series wi USA All Cap Index	2.7	0.5	0.8	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	285	1,675,071	5.07
Austria	25	60,171	0.18
Belgium	37	219,829	0.66
Brazil	160	428,097	1.29
Canada	161	2,392,267	7.23
Chile	30	47,020	0.14
China	2407	2,695,412	8.15
Colombia	4	8,422	0.03
Czech Rep.	4	10,644	0.03
Denmark	40	620,423	1.88
Egypt	6	7,287	0.02
Finland	34	219,910	0.67
France	130	2,026,085	6.13
Germany	150	1,676,748	5.07
Greece	33	49,293	0.15
Hong Kong	118	444,274	1.34
Hungary	5	21,317	0.06
Iceland	15	9,435	0.03
India	563	2,163,084	6.54
Indonesia	76	171,989	0.52
Ireland	6	55,681	0.17
Israel	74	144,257	0.44
Italy	85	586,994	1.78
Japan	1428	5,098,992	15.42
Korea	472	1,020,214	3.09
Kuwait	25	71,593	0.22
Malaysia	86	191,018	0.58
Mexico	47	179,674	0.54
Netherlands	54	861,504	2.61
New Zealand	26	66,658	0.20
Norway	58	165,761	0.50
Philippines	30	58,575	0.18
Poland	31	84,917	0.26
Portugal	15	41,716	0.13
Qatar	21	72,713	0.22
Romania	9	12,183	0.04
Saudi Arabia	101	367,470	1.11
Singapore	66	279,103	0.84
South Africa	80	305,131	0.92
Spain	53	545,760	1.65
Sweden	141	751,949	2.27
Switzerland	115	1,843,250	5.57
Taiwan	520	1,762,711	5.33
Thailand	122	200,101	0.61
Turkiye	163	94,615	0.29
UAE	42	136,383	0.41
UK	265	3,121,730	9.44
Totals	8418	33,067,430	100.00

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	725,854	2.20
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	363,759	1.10
Tencent Holdings (P Chip)	China	Software and Computer Services	354,344	1.07
ASML Holding	Netherlands	Technology Hardware and Equipment	327,304	0.99
Nestle	Switzerland	Food Producers	258,975	0.78
SAP	Germany	Software and Computer Services	250,115	0.76
Alibaba Group Holding (P Chip)	China	Retailers	240,602	0.73
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	234,898	0.71
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	232,797	0.70
Samsung Electronics	South Korea	Telecommunications Equipment	223,785	0.68
Totals			3,212,432	9.71

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	985	4,326,025	13.08
15	Telecommunications	231	1,195,662	3.62
20	Health Care	679	2,985,941	9.03
30	Financials	886	6,848,096	20.71
35	Real Estate	556	1,028,411	3.11
40	Consumer Discretionary	1250	4,263,654	12.89
45	Consumer Staples	562	2,139,522	6.47
50	Industrials	1727	5,223,998	15.80
55	Basic Materials	889	2,197,901	6.65
60	Energy	311	1,695,053	5.13
65	Utilities	342	1,163,166	3.52
Totals		8418	33,067,430	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	8418	10112	1694
Net MCap (USDm)	33,067,430	87,893,959	54,826,530
Dividend Yield %	2.83	1.86	1.27
Constituent Sizes (Net MCap USDm)			
Average	3,928	8,692	32,365
Largest	725,854	3,382,384	3,382,384
Smallest	27	27	212
Median	618	936	5,986
Weight of Largest Constituent (%)	2.20	3.85	6.17
Top 10 Holdings (% Index MCap)	9.71	18.69	29.93

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