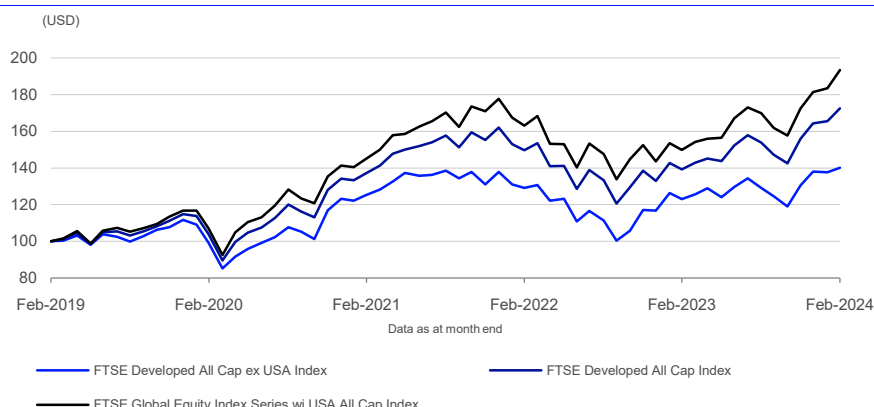


# FTSE Developed All Cap ex US Index

Data as at: 29 February 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	7.3	8.5	1.4	13.8	12.0	40.1	3.8	7.0	11.8	15.8	18.4
FTSE Developed All Cap Index	10.6	12.1	5.0	23.9	25.9	72.6	8.0	11.5	10.8	16.1	18.4
FTSE Global Equity Index Series wi USA All Cap Index	12.2	13.9	6.6	29.1	33.6	93.5	10.1	14.1	12.6	17.8	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	1.1	0.2	0.4	0.3	-11.7	-29.6	-35.3	-35.4
FTSE Developed All Cap Index	2.1	0.5	0.6	-	-10.9	-26.1	-34.7	-
FTSE Global Equity Index Series wi USA All Cap Index	2.2	0.6	0.7	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	298	1,463,898	6.58
Austria	27	54,222	0.24
Belgium	39	182,526	0.82
Canada	171	2,097,719	9.43
Denmark	40	619,234	2.78
Finland	34	200,161	0.90
France	136	2,032,716	9.14
Germany	156	1,528,112	6.87
Hong Kong	125	393,434	1.77
Ireland	6	47,147	0.21
Israel	72	139,826	0.63
Italy	89	537,726	2.42
Japan	1426	4,934,873	22.19
Korea	492	1,028,396	4.63
Netherlands	55	863,107	3.88
New Zealand	30	63,719	0.29
Norway	57	152,587	0.69
Poland	28	78,705	0.35
Portugal	14	38,183	0.17
Singapore	67	229,190	1.03
Spain	56	466,570	2.10
Sweden	141	670,804	3.02
Switzerland	116	1,650,570	7.42
UK	278	2,761,644	12.42
Totals	3953	22,235,069	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	372,182	1.67
ASML Holding	Netherlands	Technology Hardware and Equipment	371,259	1.67
Toyota Motor	Japan	Automobiles and Parts	288,781	1.30
Nestle	Switzerland	Food Producers	278,234	1.25
Samsung Electronics	South Korea	Telecommunications Equipment	262,293	1.18
LVMH	France	Personal Goods	225,487	1.01
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	210,192	0.95
Shell	United Kingdom	Oil, Gas and Coal	205,359	0.92
SAP	Germany	Software and Computer Services	205,100	0.92
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	186,486	0.84
Totals			2,605,373	11.72

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	372	2,029,096	9.13
15	Telecommunications	96	856,193	3.85
20	Health Care	296	2,337,688	10.51
30	Financials	432	4,287,239	19.28
35	Real Estate	316	664,202	2.99
40	Consumer Discretionary	685	3,197,992	14.38
45	Consumer Staples	280	1,538,950	6.92
50	Industrials	872	4,012,274	18.04
55	Basic Materials	360	1,440,759	6.48
60	Energy	122	1,172,761	5.27
65	Utilities	122	697,915	3.14
Totals		3953	22,235,069	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	3953	5709	1756
Net MCap (USDm)	22,235,069	71,035,926	48,800,858
Dividend Yield %	2.89	1.85	1.38
Constituent Sizes (Net MCap USDm)			
Average	5,625	12,443	27,791
Largest	372,182	3,074,632	3,074,632
Smallest	19	12	12
Median	966	1,796	5,039
Weight of Largest Constituent (%)	1.67	4.33	6.30
Top 10 Holdings (% Index MCap)	11.72	19.09	27.79

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