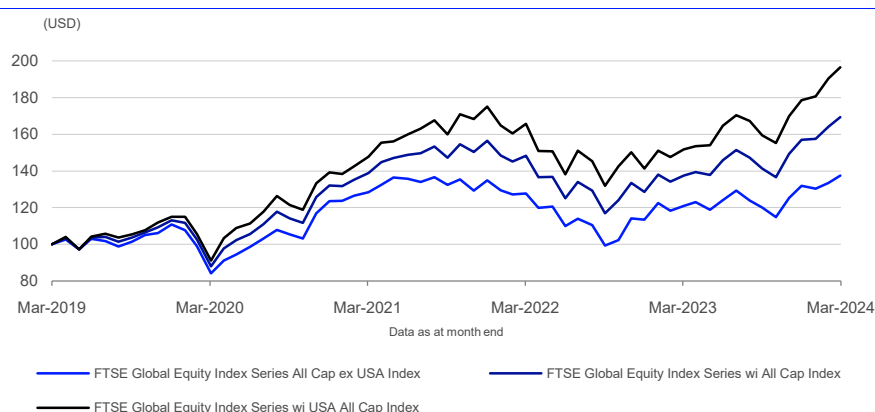


# FTSE Global All Cap ex US Index

Data as at: 29 March 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	4.4	14.7	4.4	13.9	7.3	37.7	2.4	6.6	10.6	14.9	17.8
FTSE Global Equity Index Series wi All Cap Index	7.9	19.9	7.9	23.1	22.0	69.4	6.9	11.1	9.8	15.5	18.1
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 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	1.4	0.2	0.4	0.3	-11.5	-29.4	-34.9	-35.4
FTSE Global Equity Index Series wi All Cap Index	2.5	0.4	0.6	-	-10.8	-26.1	-34.3	-
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

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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	297	1,510,733	4.94
Austria	26	56,313	0.18
Belgium	37	198,878	0.65
Brazil	165	464,978	1.52
Canada	170	2,186,526	7.15
Chile	31	45,220	0.15
China	2423	2,066,282	6.75
Colombia	3	8,610	0.03
Czech Rep.	4	10,027	0.03
Denmark	40	642,331	2.10
Egypt	9	7,531	0.02
Finland	33	195,882	0.64
France	132	2,082,009	6.80
Germany	153	1,580,501	5.16
Greece	32	45,288	0.15
Hong Kong	123	372,658	1.22
Hungary	4	18,733	0.06
Iceland	15	8,670	0.03
India	505	1,718,685	5.62
Indonesia	77	162,291	0.53
Ireland	6	50,105	0.16
Israel	70	139,944	0.46
Italy	89	575,145	1.88
Japan	1434	5,058,406	16.53
Korea	479	1,080,551	3.53
Kuwait	21	69,099	0.23
Malaysia	81	144,721	0.47
Mexico	48	236,286	0.77
Netherlands	54	890,932	2.91
New Zealand	27	61,156	0.20
Norway	58	161,757	0.53
Pakistan	14	3,755	0.01
Philippines	31	54,802	0.18
Poland	30	82,564	0.27
Portugal	15	36,944	0.12
Qatar	21	68,078	0.22
Romania	8	10,876	0.04
Saudi Arabia	88	353,221	1.15
Singapore	67	239,461	0.78
South Africa	76	235,001	0.77
Spain	55	508,940	1.66
Sweden	141	678,026	2.22
Switzerland	115	1,661,401	5.43
Taiwan	499	1,570,456	5.13
Thailand	125	166,061	0.54
Turkiye	148	90,814	0.30
UAE	36	123,257	0.40
UK	274	2,866,552	9.37
Totals	8389	30,600,458	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Totals			0	0.00

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	976	3,931,181	12.85
15	Telecommunications	226	1,167,996	3.82
20	Health Care	685	2,685,534	8.78
30	Financials	879	6,104,871	19.95
35	Real Estate	554	912,571	2.98
40	Consumer Discretionary	1255	4,158,023	13.59
45	Consumer Staples	563	1,983,207	6.48
50	Industrials	1712	4,870,853	15.92
55	Basic Materials	893	2,055,044	6.72
60	Energy	313	1,723,541	5.63
65	Utilities	333	1,007,637	3.29
Totals		8389	30,600,458	100.00

Index Characteristics

Attributes	FTSE Global Equity Index Series All Cap ex USA	FTSE Global Equity Index Series wi All Cap	FTSE Global Equity Index Series wi USA All Cap
Number of constituents	8389	10126	1737
Net MCap (USDm)	30,600,458	80,791,615	50,191,158
Dividend Yield %	2.86	1.92	1.35
Constituent Sizes (Net MCap USDm)			
Average	3,648	7,979	28,895
Largest	584,199	3,127,258	3,127,258
Smallest	22	22	80
Median	572	855	5,350
Weight of Largest Constituent (%)	1.91	3.87	6.23
Top 10 Holdings (% Index MCap)	10.21	17.26	27.75

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