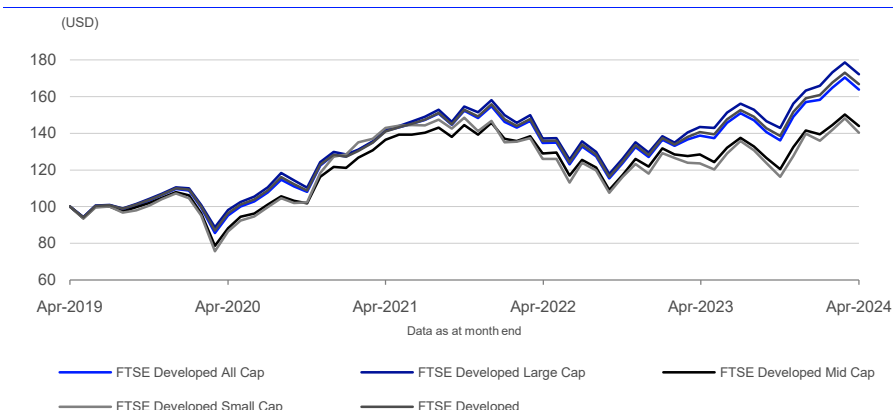


# FTSE Developed All Cap Index

Data as at: 30 April 2024

The FTSE Developed All Cap Index is a market-capitalisation weighted index representing the performance of large, mid and small cap stocks in Developed markets and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds.

## 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	3.6	20.4	4.3	18.1	16.0	63.9	5.1	10.4	10.3	16.1	18.5
FTSE Developed Large Cap	3.8	20.5	5.5	20.1	21.3	72.2	6.7	11.5	10.0	15.7	17.9
FTSE Developed Mid Cap	3.2	19.5	1.7	12.1	5.5	44.0	1.8	7.6	11.5	17.0	20.3
FTSE Developed Small Cap	3.1	20.7	0.4	13.5	-1.9	40.3	-0.6	7.0	14.7	19.4	22.5
FTSE Developed	3.7	20.3	4.8	18.6	18.2	66.8	5.7	10.8	10.1	15.9	18.2

\* 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	4.8	-0.4	8.6	23.6	-9.2	27.9	16.9	20.7	-17.9	23.6
FTSE Developed Large Cap	5.2	-0.5	8.0	23.8	-7.8	28.3	17.5	21.8	-18.1	26.1
FTSE Developed Mid Cap	4.5	0.7	8.9	24.1	-12.4	26.5	12.9	19.7	-16.4	16.2
FTSE Developed Small Cap	2.6	-1.3	12.1	21.8	-13.2	26.8	18.7	15.3	-19.6	18.4
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2

## FEATURES

### Coverage

Large, mid and small cap stocks in Developed markets.

### 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 Rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end-of-day.

### Industry Classification Benchmark

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 Developed All Cap	1.7	0.3	0.6	0.6	-10.9	-26.1	-34.7	-34.7
FTSE Developed Large Cap	1.9	0.4	0.6	0.7	-9.7	-26.2	-33.0	-33.0
FTSE Developed Mid Cap	1.0	0.1	0.4	0.4	-13.3	-26.5	-38.5	-38.5
FTSE Developed Small Cap	0.9	0.0	0.3	0.4	-15.5	-30.4	-40.8	-40.8
FTSE Developed	1.8	0.4	0.6	0.6	-10.4	-26.1	-34.0	-34.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	2,893,933	4.12
Apple Inc.	USA	Technology Hardware and Equipment	2,481,026	3.54
Nvidia	USA	Technology Hardware and Equipment	2,050,489	2.92
Amazon.Com	USA	Retailers	1,574,710	2.24
Alphabet Class A	USA	Software and Computer Services	966,128	1.38
Meta Platforms Inc	USA	Software and Computer Services	950,310	1.35
Alphabet Class C	USA	Software and Computer Services	825,357	1.18
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	660,204	0.94
Broadcom	USA	Technology Hardware and Equipment	559,878	0.80
JPMorgan Chase & Co	USA	Banks	552,793	0.79
Totals			13,514,829	19.26

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	297	1,457,629	2.08
Austria	26	56,161	0.08
Belgium	37	197,661	0.28
Canada	170	2,108,983	3.01
Denmark	41	638,614	0.91
Finland	33	197,833	0.28
France	132	2,014,517	2.87
Germany	153	1,513,944	2.16
Hong Kong	124	389,343	0.55
Ireland	6	50,520	0.07
Israel	70	131,703	0.19
Italy	89	554,873	0.79
Japan	1431	4,811,265	6.86
Korea	479	1,024,288	1.46
Netherlands	54	847,535	1.21
New Zealand	27	60,144	0.09
Norway	57	158,122	0.23
Poland	30	83,309	0.12
Portugal	15	39,102	0.06
Singapore	67	241,612	0.34
Spain	55	496,074	0.71
Sweden	141	655,513	0.93
Switzerland	115	1,569,242	2.24
UK	274	2,894,631	4.13
USA	1737	47,971,973	68.37
Totals	5660	70,164,591	100.00

INFORMATION

Index Launch

22 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, Local

Review Dates

Semi-annually in March and September

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	600	17,473,624	24.90
1510	Telecommunications	120	1,746,966	2.49
2010	Health Care	505	7,928,675	11.30
3010	Banks	274	4,176,914	5.95
3020	Financial Services	262	3,205,325	4.57
3030	Insurance	147	2,186,744	3.12
3510	Real Estate	433	1,917,679	2.73
4010	Automobiles and Parts	141	1,634,759	2.33
4020	Consumer Products and Services	309	2,186,733	3.12
4030	Media	109	902,840	1.29
4040	Retailers	188	3,692,811	5.26
4050	Travel and Leisure	211	1,387,659	1.98
4510	Food Beverage and Tobacco	215	2,313,114	3.30
4520	Personal Care Drug and Grocery Stores	139	1,420,891	2.03
5010	Construction and Materials	245	1,223,499	1.74
5020	Industrial Goods and Services	941	9,041,790	12.89
5510	Basic Resources	249	1,324,388	1.89
5520	Chemicals	177	1,120,650	1.60
6010	Energy	209	3,321,898	4.73
6510	Utilities	186	1,957,630	2.79
Totals		5660	70,164,591	100.00

Index Characteristics

Attributes	FTSE Developed All Cap	FTSE Developed Large Cap	FTSE Developed Mid Cap	FTSE Developed Small Cap
Number of constituents	5660	760	1320	3580
Net MCap (USDm)	70,164,591	51,783,537	11,758,975	6,622,078
Dividend Yield %	1.89	1.82	2.18	1.90
Constituent Sizes (Net MCap USDm)				
Average	12,397	68,136	8,908	1,850
Largest	2,893,933	2,893,933	59,712	43,234
Smallest	2	253	141	2
Median	1,797	25,148	4,169	844
Weight of Largest Constituent (%)	4.12	5.59	0.51	0.65
Top 10 Holdings (% Index MCap)	19.26	26.10	4.27	3.37

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