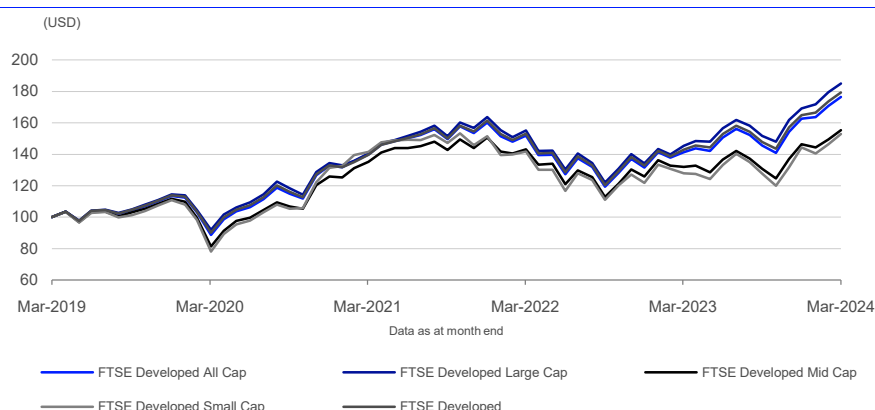


# FTSE Developed All Cap Index

Data as at: 29 March 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	8.5	21.2	8.5	24.8	26.1	76.5	8.0	12.0	10.2	16.0	18.4
FTSE Developed Large Cap	9.4	21.9	9.4	27.2	31.7	85.0	9.6	13.1	9.9	15.6	17.8
FTSE Developed Mid Cap	6.2	18.8	6.2	17.7	14.9	55.4	4.7	9.2	11.4	16.8	20.2
FTSE Developed Small Cap	6.0	19.7	6.0	19.5	8.1	53.0	2.6	8.9	14.5	19.2	22.3
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	18.1

\* 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	2.6	0.5	0.7	0.6	-10.9	-26.1	-34.7	-34.7
FTSE Developed Large Cap	2.9	0.6	0.7	0.7	-9.7	-26.2	-33.0	-33.0
FTSE Developed Mid Cap	1.7	0.3	0.5	0.5	-13.3	-26.5	-38.5	-38.5
FTSE Developed Small Cap	1.5	0.1	0.4	0.4	-15.5	-30.4	-40.8	-40.8
FTSE Developed	2.7	0.6	0.7	0.7	-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	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,127,258	4.28
Apple Inc.	USA	Technology Hardware and Equipment	2,497,777	3.42
Nvidia	USA	Technology Hardware and Equipment	2,144,325	2.93
Amazon.Com	USA	Retailers	1,623,121	2.22
Mela Platforms Inc	USA	Software and Computer Services	1,072,719	1.47
Alphabet Class A	USA	Software and Computer Services	895,797	1.23
Alphabet Class C	USA	Software and Computer Services	763,295	1.04
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	657,550	0.90
JPMorgan Chase & Co	USA	Banks	577,471	0.79
Broadcom	USA	Technology Hardware and Equipment	570,703	0.78
Totals			13,930,017	19.05

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	297	1,510,733	2.07
Austria	26	56,313	0.08
Belgium	37	198,878	0.27
Canada	170	2,186,526	2.99
Denmark	40	642,331	0.88
Finland	33	195,882	0.27
France	132	2,082,009	2.85
Germany	153	1,580,501	2.16
Hong Kong	123	372,658	0.51
Ireland	6	50,105	0.07
Israel	70	139,944	0.19
Italy	89	575,145	0.79
Japan	1434	5,058,406	6.92
Korea	479	1,080,551	1.48
Netherlands	54	890,932	1.22
New Zealand	27	61,156	0.08
Norway	58	161,757	0.22
Poland	30	82,564	0.11
Portugal	15	36,944	0.05
Singapore	67	239,461	0.33
Spain	55	508,940	0.70
Sweden	141	678,026	0.93
Switzerland	115	1,661,401	2.27
UK	274	2,866,552	3.92
USA	1737	50,191,158	68.65
Totals	5662	73,108,872	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	601	18,332,882	25.08
1510	Telecommunications	120	1,874,445	2.56
2010	Health Care	505	8,263,672	11.30
3010	Banks	274	4,260,218	5.83
3020	Financial Services	262	3,387,288	4.63
3030	Insurance	147	2,297,310	3.14
3510	Real Estate	434	2,058,815	2.82
4010	Automobiles and Parts	141	1,693,375	2.32
4020	Consumer Products and Services	311	2,341,280	3.20
4030	Media	109	963,391	1.32
4040	Retailers	187	3,908,086	5.35
4050	Travel and Leisure	211	1,453,696	1.99
4510	Food Beverage and Tobacco	215	2,348,194	3.21
4520	Personal Care Drug and Grocery Stores	139	1,448,921	1.98
5010	Construction and Materials	245	1,277,718	1.75
5020	Industrial Goods and Services	939	9,423,770	12.89
5510	Basic Resources	249	1,311,517	1.79
5520	Chemicals	177	1,183,663	1.62
6010	Energy	210	3,327,046	4.55
6510	Utilities	186	1,953,584	2.67
Totals		5662	73,108,872	100.00

Index Characteristics

Attributes	FTSE Developed All Cap	FTSE Developed Large Cap	FTSE Developed Mid Cap	FTSE Developed Small Cap
Number of constituents	5662	757	1322	3583
Net MCap (USDm)	73,108,872	53,803,258	12,295,741	7,009,872
Dividend Yield %	1.81	1.74	2.09	1.79
Constituent Sizes (Net MCap USDm)				
Average	12,912	71,074	9,301	1,956
Largest	3,127,258	3,127,258	63,410	50,847
Smallest	25	283	136	25
Median	1,887	26,648	4,333	880
Weight of Largest Constituent (%)	4.28	5.81	0.52	0.73
Top 10 Holdings (% Index MCap)	19.05	25.89	4.26	3.50

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