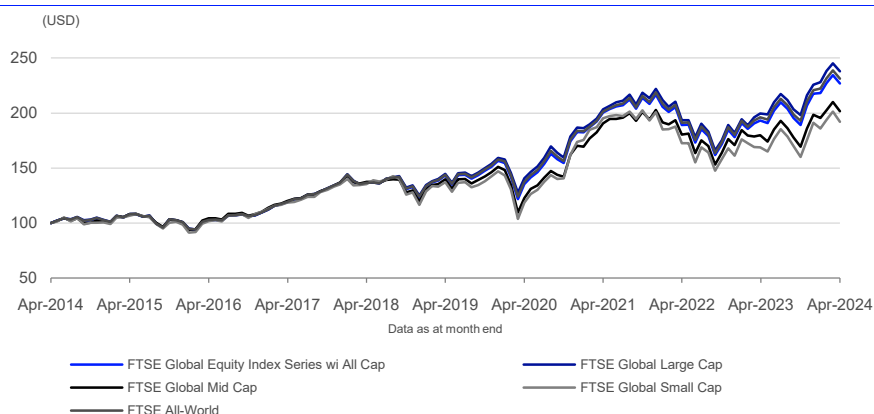


FTSE Global All Cap Index

Data as at: 30 April 2024

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

10-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 wi All Cap | 4.0 | 19.9 | 4.3 | 17.5 | 13.1 | 58.5 | 4.2 | 9.6 | 10.0 | 15.6 | 18.1 |
| FTSE Global Large Cap | 4.3 | 20.0 | 5.4 | 19.1 | 16.9 | 64.2 | 5.3 | 10.4 | 9.7 | 15.2 | 17.4 |
| FTSE Global Mid Cap | 3.1 | 19.1 | 1.6 | 12.1 | 5.9 | 44.3 | 1.9 | 7.6 | 11.1 | 16.5 | 20.2 |
| FTSE Global Small Cap | 3.3 | 20.0 | 0.5 | 13.8 | -1.7 | 40.2 | -0.6 | 7.0 | 13.6 | 18.4 | 21.9 |
| FTSE All-World | 4.1 | 19.8 | 4.7 | 17.8 | 14.9 | 60.6 | 4.7 | 9.9 | 9.8 | 15.4 | 17.8 |

* 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 wi All Cap | 4.5 | -1.7 | 9.0 | 24.4 | -9.6 | 27.1 | 16.8 | 18.5 | -17.9 | 22.2 |
| FTSE Global Large Cap | 4.9 | -1.9 | 8.5 | 24.7 | -8.4 | 27.5 | 17.3 | 18.8 | -18.1 | 24.0 |
| FTSE Global Mid Cap | 4.3 | -0.6 | 9.4 | 24.4 | -12.4 | 26.0 | 12.7 | 19.2 | -15.8 | 16.3 |
| FTSE Global Small Cap | 2.5 | -2.0 | 11.8 | 22.6 | -13.7 | 26.0 | 18.4 | 15.4 | -19.6 | 18.4 |
| FTSE All-World | 4.8 | -1.7 | 8.6 | 24.6 | -9.1 | 27.2 | 16.6 | 18.9 | -17.7 | 22.6 |

FEATURES

Coverage

Large, mid and small cap stocks across Developed and Emerging 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 methodologies are freely available on the FTSE Russell 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 (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 wi All Cap | 1.7 | 0.3 | 0.5 | 0.6 | -10.8 | -26.1 | -34.3 | -34.3 |
| FTSE Global Large Cap | 1.9 | 0.4 | 0.6 | 0.6 | -9.8 | -26.2 | -32.7 | -32.7 |
| FTSE Global Mid Cap | 1.0 | 0.1 | 0.4 | 0.4 | -13.0 | -25.9 | -38.7 | -38.7 |
| FTSE Global Small Cap | 1.0 | 0.0 | 0.3 | 0.4 | -14.6 | -29.7 | -40.5 | -40.5 |
| FTSE All-World | 1.7 | 0.3 | 0.6 | 0.6 | -10.4 | -26.0 | -33.7 | -33.7 |

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 | 297 | 1,457,629 | 1.87 |
| Austria | 26 | 56,161 | 0.07 |
| Belgium | 37 | 197,661 | 0.25 |
| Brazil | 165 | 439,843 | 0.56 |
| Canada | 170 | 2,108,983 | 2.71 |
| Chile | 31 | 45,186 | 0.06 |
| China | 2423 | 2,191,465 | 2.81 |
| Colombia | 3 | 8,520 | 0.01 |
| Czech Rep. | 4 | 10,201 | 0.01 |
| Denmark | 41 | 638,614 | 0.82 |
| Egypt | 9 | 6,540 | 0.01 |
| Finland | 33 | 197,833 | 0.25 |
| France | 132 | 2,014,517 | 2.58 |
| Germany | 153 | 1,513,944 | 1.94 |
| Greece | 32 | 46,022 | 0.06 |
| Hong Kong | 124 | 389,343 | 0.50 |
| Hungary | 4 | 19,698 | 0.03 |
| Iceland | 15 | 8,781 | 0.01 |
| India | 505 | 1,784,372 | 2.29 |
| Indonesia | 77 | 149,465 | 0.19 |
| Ireland | 6 | 50,520 | 0.06 |
| Israel | 70 | 131,703 | 0.17 |
| Italy | 89 | 554,873 | 0.71 |
| Japan | 1431 | 4,811,265 | 6.17 |
| Korea | 479 | 1,024,288 | 1.31 |
| Kuwait | 22 | 65,353 | 0.08 |
| Malaysia | 81 | 147,201 | 0.19 |
| Mexico | 48 | 226,413 | 0.29 |
| Netherlands | 54 | 847,535 | 1.09 |
| New Zealand | 27 | 60,144 | 0.08 |
| Norway | 57 | 158,122 | 0.20 |
| Pakistan | 14 | 3,997 | 0.01 |
| Philippines | 31 | 51,615 | 0.07 |
| Poland | 30 | 83,309 | 0.11 |
| Portugal | 15 | 39,102 | 0.05 |
| Qatar | 21 | 66,432 | 0.09 |
| Romania | 8 | 10,906 | 0.01 |
| Saudi Arabia | 88 | 346,904 | 0.45 |
| Singapore | 67 | 241,612 | 0.31 |
| South Africa | 77 | 238,980 | 0.31 |
| Spain | 55 | 496,074 | 0.64 |
| Sweden | 141 | 655,513 | 0.84 |
| Switzerland | 115 | 1,569,242 | 2.01 |
| Taiwan | 499 | 1,541,201 | 1.98 |
| Thailand | 126 | 163,036 | 0.21 |
| Turkiye | 148 | 99,848 | 0.13 |
| UAE | 36 | 119,407 | 0.15 |
| UK | 274 | 2,894,631 | 3.71 |
| USA | 1737 | 47,971,973 | 61.54 |
| Totals | 10127 | 77,955,979 | 100.00 |

Top 10 Constituents

| Constituent | Country/Market | ICB Sector | Net MCap (USDm) | Wgt % |
|------------------------------------|----------------|-----------------------------------|-----------------|-------|
| Microsoft Corp | USA | Software and Computer Services | 2,893,933 | 3.71 |
| Apple Inc. | USA | Technology Hardware and Equipment | 2,481,026 | 3.18 |
| Nvidia | USA | Technology Hardware and Equipment | 2,050,489 | 2.63 |
| Amazon.Com | USA | Retailers | 1,574,710 | 2.02 |
| Alphabet Class A | USA | Software and Computer Services | 966,128 | 1.24 |
| Meta Platforms Inc | USA | Software and Computer Services | 950,310 | 1.22 |
| Alphabet Class C | USA | Software and Computer Services | 825,357 | 1.06 |
| Lilly (Eli) & Co | USA | Pharmaceuticals and Biotechnology | 660,204 | 0.85 |
| Taiwan Semiconductor Manufacturing | Taiwan | Technology Hardware and Equipment | 582,286 | 0.75 |
| Broadcom | USA | Technology Hardware and Equipment | 559,878 | 0.72 |
| Totals | | | 13,544,323 | 17.37 |

ICB Industry Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|------------------------|-------------|-----------------|--------|
| 10 | Technology | 1203 | 19,348,711 | 24.82 |
| 15 | Telecommunications | 257 | 2,032,783 | 2.61 |
| 20 | Health Care | 901 | 8,231,787 | 10.56 |
| 30 | Financials | 1133 | 11,237,703 | 14.42 |
| 35 | Real Estate | 677 | 2,129,357 | 2.73 |
| 40 | Consumer Discretionary | 1540 | 10,740,972 | 13.78 |
| 45 | Consumer Staples | 640 | 4,163,709 | 5.34 |
| 50 | Industrials | 2021 | 11,000,446 | 14.11 |
| 55 | Basic Materials | 959 | 2,995,012 | 3.84 |
| 60 | Energy | 398 | 3,820,750 | 4.90 |
| 65 | Utilities | 398 | 2,254,748 | 2.89 |
| Totals | | 10127 | 77,955,979 | 100.00 |

Index Characteristics

| Attributes | FTSE Global Equity Index Series wi All Cap | FTSE Global Large Cap | FTSE Global Mid Cap | FTSE Global Small Cap |
|-----------------------------------|--|-----------------------|---------------------|-----------------------|
| Number of constituents | 10127 | 2035 | 2259 | 5833 |
| Net MCap (USDm) | 77,955,979 | 57,918,160 | 12,594,165 | 7,443,654 |
| Dividend Yield % | 1.99 | 1.94 | 2.25 | 1.97 |
| Constituent Sizes (Net MCap USDm) | | | | |
| Average | 7,698 | 28,461 | 5,575 | 1,276 |
| Largest | 2,893,933 | 2,893,933 | 59,712 | 43,234 |
| Smallest | 0 | 57 | 21 | 0 |
| Median | 840 | 4,045 | 1,849 | 475 |
| Weight of Largest Constituent (%) | 3.71 | 5 | 0.47 | 0.58 |
| Top 10 Holdings (% Index MCap) | 17.37 | 23.39 | 3.98 | 3 |

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