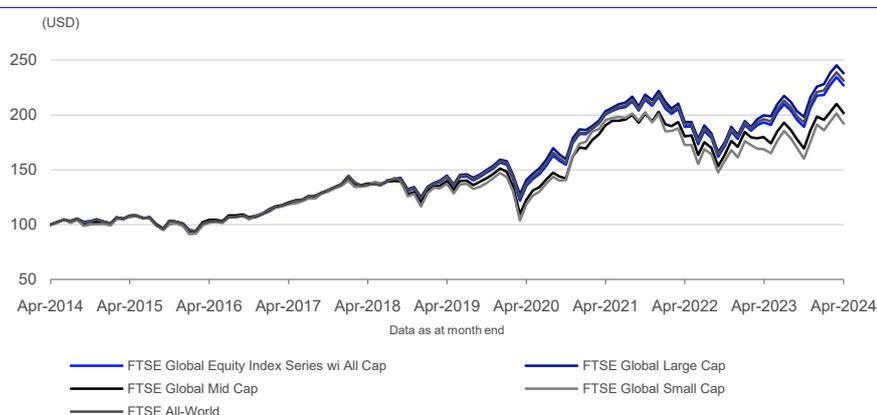


FTSE Global All Cap Index

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 w/ 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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