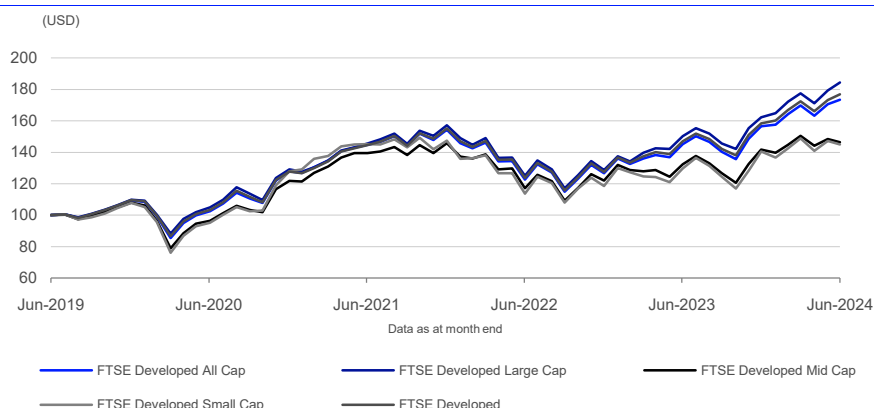


FTSE Developed All Cap Index

Data as at: 28 June 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	2.1	10.8	10.8	19.5	19.9	73.5	6.2	11.6	9.9	16.1	18.2
FTSE Developed Large Cap	3.9	13.6	13.6	22.6	26.7	84.4	8.2	13.0	9.7	15.8	17.5
FTSE Developed Mid Cap	-2.7	3.3	3.3	10.6	4.9	46.4	1.6	7.9	11.1	17.0	19.9
FTSE Developed Small Cap	-2.7	3.2	3.2	11.7	-0.2	44.9	-0.1	7.7	14.3	19.4	22.2
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	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 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	2.1	0.4	0.6	0.6	-10.9	-26.1	-34.7	-34.7
FTSE Developed Large Cap	2.4	0.5	0.7	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	2.2	0.4	0.7	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	3,319,306	4.47
Apple Inc.	USA	Technology Hardware and Equipment	3,057,501	4.12
Nvidia	USA	Technology Hardware and Equipment	2,933,973	3.95
Amazon.Com	USA	Retailers	1,792,735	2.42
Meta Platforms Inc	USA	Software and Computer Services	1,103,247	1.49
Alphabet Class A	USA	Software and Computer Services	1,069,164	1.44
Alphabet Class C	USA	Software and Computer Services	902,157	1.22
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	769,068	1.04
Broadcom	USA	Technology Hardware and Equipment	729,030	0.98
JPMorgan Chase & Co	USA	Banks	578,877	0.78
Totals			16,255,059	21.90

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	290	1,519,982	2.05
Austria	26	56,629	0.08
Belgium	37	190,109	0.26
Canada	167	2,147,269	2.89
Denmark	41	683,749	0.92
Finland	33	200,543	0.27
France	132	1,888,319	2.54
Germany	154	1,517,857	2.04
Hong Kong	123	371,307	0.50
Ireland	6	47,992	0.06
Israel	70	128,782	0.17
Italy	87	543,568	0.73
Japan	1426	4,780,841	6.44
Korea	479	1,069,453	1.44
Netherlands	54	905,036	1.22
New Zealand	27	61,314	0.08
Norway	58	167,399	0.23
Poland	30	87,016	0.12
Portugal	15	38,631	0.05
Singapore	67	244,948	0.33
Spain	54	491,837	0.66
Sweden	141	685,877	0.92
Switzerland	115	1,698,277	2.29
UK	272	2,928,567	3.95
USA	1732	51,774,703	69.75
Totals	5636	74,230,004	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	20,463,315	27.57
1510	Telecommunications	120	1,857,613	2.50
2010	Health Care	501	8,269,844	11.14
3010	Banks	274	4,270,995	5.75
3020	Financial Services	262	3,379,958	4.55
3030	Insurance	145	2,252,761	3.03
3510	Real Estate	429	1,988,025	2.68
4010	Automobiles and Parts	141	1,602,465	2.16
4020	Consumer Products and Services	308	2,186,843	2.95
4030	Media	109	964,676	1.30
4040	Retailers	189	4,043,206	5.45
4050	Travel and Leisure	210	1,384,665	1.87
4510	Food Beverage and Tobacco	215	2,268,611	3.06
4520	Personal Care Drug and Grocery Stores	138	1,414,380	1.91
5010	Construction and Materials	241	1,203,866	1.62
5020	Industrial Goods and Services	938	9,058,886	12.20
5510	Basic Resources	244	1,301,170	1.75
5520	Chemicals	176	1,067,118	1.44
6010	Energy	209	3,241,757	4.37
6510	Utilities	187	2,009,851	2.71
Totals		5636	74,230,004	100.00

Index Characteristics

Attributes	FTSE Developed All Cap	FTSE Developed Large Cap	FTSE Developed Mid Cap	FTSE Developed Small Cap
Number of constituents	5636	758	1314	3564
Net MCap (USDm)	74,230,004	55,470,041	11,917,719	6,842,244
Dividend Yield %	1.80	1.71	2.19	1.86
Constituent Sizes (Net MCap USDm)				
Average	13,171	73,179	9,070	1,920
Largest	3,319,306	3,319,306	62,962	40,518
Smallest	23	229	149	23
Median	1,805	25,432	4,254	857
Weight of Largest Constituent (%)	4.47	5.98	0.53	0.59
Top 10 Holdings (% Index MCap)	21.90	29.30	4.45	3.46

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