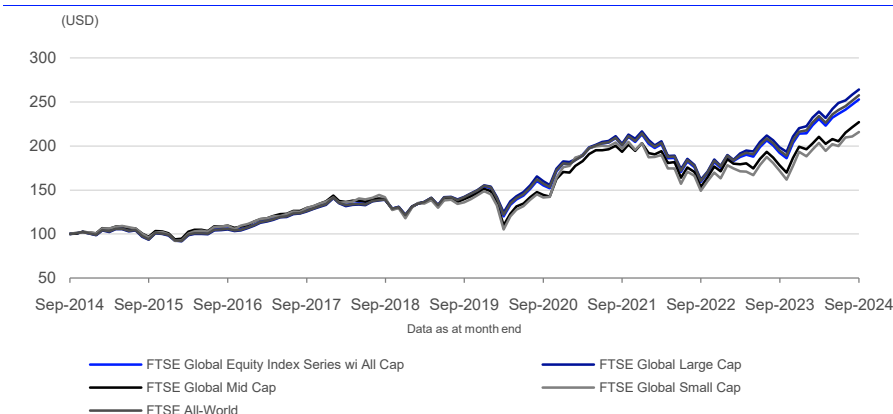


FTSE Global All Cap Index

Data as at: 30 September 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	7.0	9.7	18.3	31.5	26.1	79.3	8.0	12.4	10.7	16.3	17.7
FTSE Global Large Cap	6.2	10.5	20.1	33.2	30.5	85.9	9.3	13.2	10.6	16.0	17.0
FTSE Global Mid Cap	10.6	7.9	14.1	27.5	17.4	62.8	5.5	10.2	11.2	17.1	19.8
FTSE Global Small Cap	8.0	6.0	11.6	25.4	9.5	58.7	3.1	9.7	14.4	19.3	21.6
FTSE All-World	6.9	10.0	19.0	32.1	28.1	81.7	8.6	12.7	10.5	16.1	17.4

* 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	2.8	0.5	0.7	0.6	-8.2	-26.1	-34.3	-34.3
FTSE Global Large Cap	3.0	0.6	0.8	0.7	-8.7	-26.2	-32.7	-32.7
FTSE Global Mid Cap	2.4	0.3	0.5	0.5	-6.1	-25.9	-38.7	-38.7
FTSE Global Small Cap	1.7	0.1	0.4	0.5	-8.6	-29.7	-40.5	-40.5
FTSE All-World	2.9	0.5	0.7	0.7	-8.2	-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	285	1,675,071	1.91
Austria	25	60,171	0.07
Belgium	37	219,829	0.25
Brazil	160	428,097	0.49
Canada	161	2,392,267	2.72
Chile	30	47,020	0.05
China	2407	2,695,412	3.07
Colombia	4	8,422	0.01
Czech Rep.	4	10,644	0.01
Denmark	40	620,423	0.71
Egypt	6	7,287	0.01
Finland	34	219,910	0.25
France	130	2,026,085	2.31
Germany	150	1,676,748	1.91
Greece	33	49,293	0.06
Hong Kong	118	444,274	0.51
Hungary	5	21,317	0.02
Iceland	15	9,435	0.01
India	563	2,163,084	2.46
Indonesia	76	171,989	0.20
Ireland	6	55,681	0.06
Israel	74	144,257	0.16
Italy	85	586,994	0.67
Japan	1428	5,098,992	5.80
Korea	472	1,020,214	1.16
Kuwait	25	71,593	0.08
Malaysia	86	191,018	0.22
Mexico	47	179,674	0.20
Netherlands	54	861,504	0.98
New Zealand	26	66,658	0.08
Norway	58	165,761	0.19
Philippines	30	58,575	0.07
Poland	31	84,917	0.10
Portugal	15	41,716	0.05
Qatar	21	72,713	0.08
Romania	9	12,183	0.01
Saudi Arabia	101	367,470	0.42
Singapore	66	279,103	0.32
South Africa	80	305,131	0.35
Spain	53	545,760	0.62
Sweden	141	751,949	0.86
Switzerland	115	1,843,250	2.10
Taiwan	520	1,762,711	2.01
Thailand	122	200,101	0.23
Turkiye	163	94,615	0.11
UAE	42	136,383	0.16
UK	265	3,121,730	3.55
USA	1694	54,826,530	62.38
Totals	10112	87,893,959	100.00

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,382,384	3.85
Microsoft Corp	USA	Software and Computer Services	3,195,654	3.64
Nvidia	USA	Technology Hardware and Equipment	2,837,954	3.23
Amazon.Com	USA	Retailers	1,728,540	1.97
Meta Platforms Inc	USA	Software and Computer Services	1,252,514	1.43
Alphabet Class A	USA	Software and Computer Services	973,488	1.11
Alphabet Class C	USA	Software and Computer Services	822,330	0.94
Broadcom	USA	Technology Hardware and Equipment	783,278	0.89
Tesla	USA	Automobiles and Parts	726,122	0.83
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	725,854	0.83
Totals			16,428,119	18.69

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1215	22,896,812	26.05
15	Telecommunications	261	2,313,109	2.63
20	Health Care	887	9,139,806	10.40
30	Financials	1134	12,816,190	14.58
35	Real Estate	675	2,570,902	2.93
40	Consumer Discretionary	1525	12,002,500	13.66
45	Consumer Staples	635	4,525,831	5.15
50	Industrials	2030	12,188,378	13.87
55	Basic Materials	951	3,142,386	3.58
60	Energy	393	3,650,257	4.15
65	Utilities	406	2,647,787	3.01
Totals		10112	87,893,959	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	10112	1836	2406	5870
Net MCap (USDm)	87,893,959	64,161,399	15,239,568	8,492,991
Dividend Yield %	1.86	1.79	2.15	1.85
Constituent Sizes (Net MCap USDm)				
Average	8,692	34,946	6,334	1,447
Largest	3,382,384	3,382,384	81,746	22,163
Smallest	27	89	35	27
Median	936	5,382	1,902	536
Weight of Largest Constituent (%)	3.85	5.27	0.54	0.26
Top 10 Holdings (% Index MCap)	18.69	25.60	4.23	2.34

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