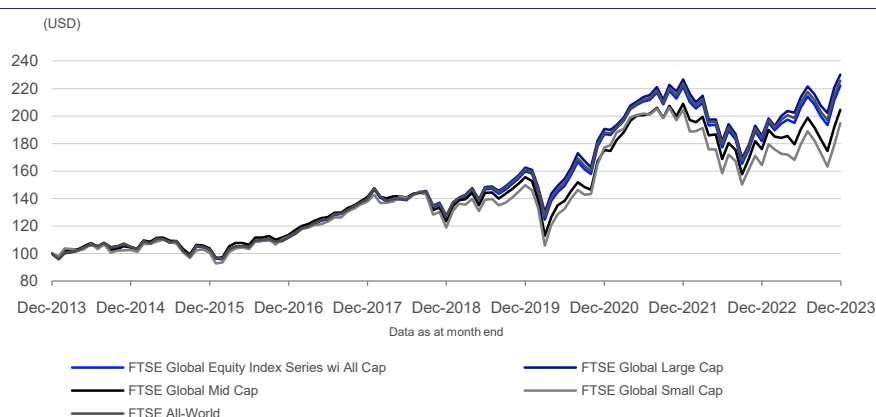


FTSE Global All Cap Index

Data as at: 29 December 2023

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	11.2	7.6	22.2	22.2	18.9	76.5	6.0	12.0	10.8	15.6	18.2
FTSE Global Large Cap	10.9	7.6	24.0	24.0	20.7	80.5	6.5	12.5	10.4	15.2	17.5
FTSE Global Mid Cap	11.7	7.3	16.3	16.3	16.7	65.7	5.3	10.6	12.4	16.6	20.3
FTSE Global Small Cap	12.4	8.4	18.4	18.4	9.9	63.9	3.2	10.4	14.3	18.7	22.1
FTSE All-World	11.0	7.6	22.6	22.6	20.0	78.0	6.3	12.2	10.6	15.4	17.9

* 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	1.9	0.4	0.7	0.6	-10.8	-26.1	-34.3	-34.3
FTSE Global Large Cap	2.2	0.4	0.7	0.6	-9.8	-26.2	-32.7	-32.7
FTSE Global Mid Cap	1.2	0.3	0.5	0.5	-13.0	-25.9	-38.7	-38.7
FTSE Global Small Cap	1.2	0.2	0.5	0.4	-14.6	-29.7	-40.5	-40.5
FTSE All-World	2.0	0.4	0.7	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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	299	1,510,630	2.01
Austria	27	56,657	0.08
Belgium	39	189,497	0.25
Brazil	165	505,890	0.67
Canada	171	2,110,570	2.80
Chile	31	46,895	0.06
China	2363	2,071,946	2.75
Colombia	5	10,977	0.01
Czech Rep.	5	11,118	0.01
Denmark	41	568,704	0.76
Egypt	9	9,673	0.01
Finland	34	208,037	0.28
France	135	1,986,686	2.64
Germany	157	1,497,031	1.99
Greece	28	40,144	0.05
Hong Kong	126	417,109	0.55
Hungary	4	18,478	0.02
Iceland	14	8,911	0.01
India	462	1,569,485	2.09
Indonesia	80	161,502	0.21
Ireland	6	46,093	0.06
Israel	72	128,895	0.17
Italy	89	508,671	0.68
Japan	1427	4,635,704	6.16
Korea	492	1,064,705	1.41
Kuwait	21	63,436	0.08
Malaysia	80	136,562	0.18
Mexico	48	233,012	0.31
Netherlands	55	780,371	1.04
New Zealand	30	66,315	0.09
Norway	57	165,928	0.22
Pakistan	14	3,847	0.01
Philippines	35	54,564	0.07
Poland	28	77,090	0.10
Portugal	14	43,258	0.06
Qatar	21	72,008	0.10
Romania	7	9,575	0.01
Saudi Arabia	90	329,494	0.44
Singapore	67	243,785	0.32
South Africa	78	253,883	0.34
Spain	56	482,117	0.64
Sweden	141	673,575	0.89
Switzerland	116	1,694,283	2.25
Taiwan	496	1,419,472	1.89
Thailand	130	185,231	0.25
Turkiye	137	79,139	0.11
UAE	36	127,714	0.17
UK	279	2,820,245	3.75
USA	1762	45,869,520	60.94
Totals	10079	75,268,432	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,835,648	3.77
Microsoft Corp	USA	Software and Computer Services	2,795,147	3.71
Amazon.Com	USA	Retailers	1,367,208	1.82
Nvidia	USA	Technology Hardware and Equipment	1,175,254	1.56
Alphabet Class A	USA	Software and Computer Services	829,085	1.10
Meta Platforms Inc	USA	Software and Computer Services	781,951	1.04
Alphabet Class C	USA	Software and Computer Services	706,497	0.94
Tesla	USA	Automobiles and Parts	684,741	0.91
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	492,698	0.65
JPMorgan Chase & Co	USA	Banks	490,404	0.65
Totals			12,158,633	16.15

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1180	18,005,088	23.92
15	Telecommunications	265	2,144,088	2.85
20	Health Care	900	8,089,178	10.75
30	Financials	1124	10,724,101	14.25
35	Real Estate	685	2,299,108	3.05
40	Consumer Discretionary	1550	10,551,095	14.02
45	Consumer Staples	650	4,180,874	5.55
50	Industrials	1982	10,505,947	13.96
55	Basic Materials	950	3,025,097	4.02
60	Energy	399	3,556,781	4.73
65	Utilities	394	2,187,075	2.91
Totals		10079	75,268,432	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	10079	2002	2294	5783
Net MCap (USDm)	75,268,432	55,372,621	12,464,489	7,431,322
Dividend Yield %	2.06	2.04	2.19	2.01
Constituent Sizes (Net MCap USDm)				
Average	7,468	27,659	5,434	1,285
Largest	2,835,648	2,835,648	55,442	29,407
Smallest	0	50	21	0
Median	869	4,269	1,905	497
Weight of Largest Constituent (%)	3.77	5.12	0.44	0.40
Top 10 Holdings (% Index MCap)	16.15	21.96	4.04	2.51

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