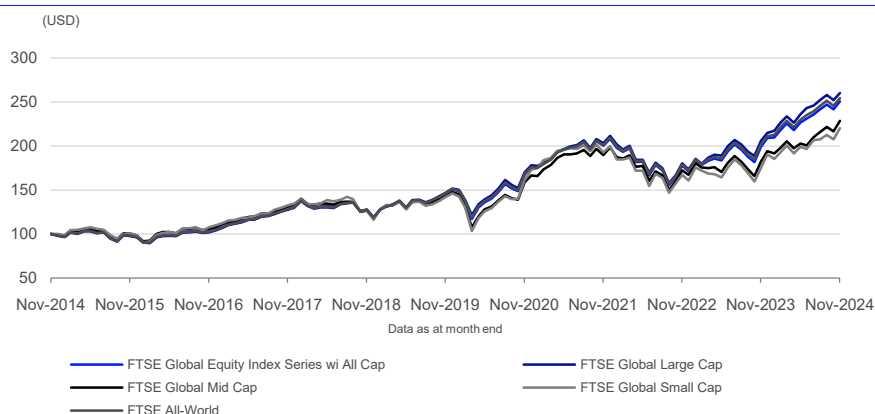


FTSE Global All Cap Index

Data as at: 29 November 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	3.9	10.6	20.0	26.2	25.4	72.6	7.8	11.5	10.1	16.0	17.8
FTSE Global Large Cap	3.2	10.1	21.0	26.3	28.0	77.7	8.6	12.2	10.2	15.7	17.1
FTSE Global Mid Cap	5.8	12.6	17.7	25.6	20.4	59.8	6.4	9.8	10.2	16.8	19.9
FTSE Global Small Cap	6.1	10.6	15.7	26.0	14.3	55.4	4.6	9.2	13.5	19.0	21.8
FTSE All-World	3.7	10.6	20.5	26.3	26.6	74.6	8.2	11.8	9.9	15.8	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	2.5	0.5	0.6	0.6	-8.2	-26.0	-34.3	-34.3
FTSE Global Large Cap	2.5	0.5	0.7	0.7	-8.7	-26.2	-32.7	-32.7
FTSE Global Mid Cap	2.5	0.4	0.5	0.5	-5.7	-24.9	-38.7	-38.7
FTSE Global Small Cap	1.9	0.2	0.4	0.5	-8.6	-27.1	-40.5	-40.5
FTSE All-World	2.6	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	1,599,569	1.80
Austria	24	55,799	0.06
Belgium	37	202,356	0.23
Brazil	159	373,664	0.42
Canada	159	2,475,575	2.78
Chile	30	43,764	0.05
China	2406	2,452,859	2.76
Colombia	4	8,392	0.01
Czech Rep.	4	10,804	0.01
Denmark	40	567,400	0.64
Egypt	6	6,765	0.01
Finland	34	193,301	0.22
France	130	1,816,353	2.04
Germany	150	1,594,120	1.79
Greece	33	44,648	0.05
Hong Kong	118	402,560	0.45
Hungary	5	20,765	0.02
Iceland	15	10,454	0.01
India	562	1,997,700	2.25
Indonesia	76	152,655	0.17
Ireland	6	48,300	0.05
Israel	74	157,040	0.18
Italy	84	546,205	0.61
Japan	1420	4,907,075	5.52
Korea	472	891,568	1.00
Kuwait	25	71,933	0.08
Malaysia	86	174,045	0.20
Mexico	47	164,867	0.19
Netherlands	54	754,704	0.85
New Zealand	26	64,921	0.07
Norway	58	159,851	0.18
Philippines	30	50,677	0.06
Poland	31	76,689	0.09
Portugal	14	35,511	0.04
Qatar	21	71,679	0.08
Romania	9	10,881	0.01
Saudi Arabia	101	348,867	0.39
Singapore	65	274,262	0.31
South Africa	80	287,269	0.32
Spain	52	500,856	0.56
Sweden	140	662,263	0.74
Switzerland	116	1,707,871	1.92
Taiwan	520	1,732,644	1.95
Thailand	122	180,068	0.20
Turkiye	163	94,454	0.11
UAE	42	137,418	0.15
UK	261	2,987,369	3.36
USA	1686	57,845,277	65.01
Totals	10082	88,974,069	100.00

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,445,241	3.87
Nvidia	USA	Technology Hardware and Equipment	3,230,790	3.63
Microsoft Corp	USA	Software and Computer Services	3,144,856	3.53
Amazon.Com	USA	Retailers	1,928,547	2.17
Meta Platforms Inc	USA	Software and Computer Services	1,256,628	1.41
Alphabet Class A	USA	Software and Computer Services	991,684	1.11
Tesla	USA	Automobiles and Parts	957,949	1.08
Alphabet Class C	USA	Software and Computer Services	838,561	0.94
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	735,981	0.83
Broadcom	USA	Technology Hardware and Equipment	735,964	0.83
Totals			17,266,201	19.41

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1208	23,489,137	26.40
15	Telecommunications	260	2,329,623	2.62
20	Health Care	888	8,608,904	9.68
30	Financials	1133	13,558,926	15.24
35	Real Estate	671	2,487,759	2.80
40	Consumer Discretionary	1522	12,515,194	14.07
45	Consumer Staples	633	4,345,652	4.88
50	Industrials	2024	12,440,783	13.98
55	Basic Materials	949	2,882,704	3.24
60	Energy	391	3,726,493	4.19
65	Utilities	403	2,588,893	2.91
Totals		10082	88,974,069	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	10082	1837	2405	5840
Net MCap (USDm)	88,974,069	64,583,305	15,648,035	8,742,729
Dividend Yield %	1.81	1.75	2.05	1.76
Constituent Sizes (Net MCap USDm)				
Average	8,825	35,157	6,506	1,497
Largest	3,445,241	3,445,241	134,717	28,122
Smallest	0	79	0	27
Median	879	4,889	1,737	498
Weight of Largest Constituent (%)	3.87	5.33	0.86	0.32
Top 10 Holdings (% Index MCap)	19.41	26.73	4.96	2.66

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