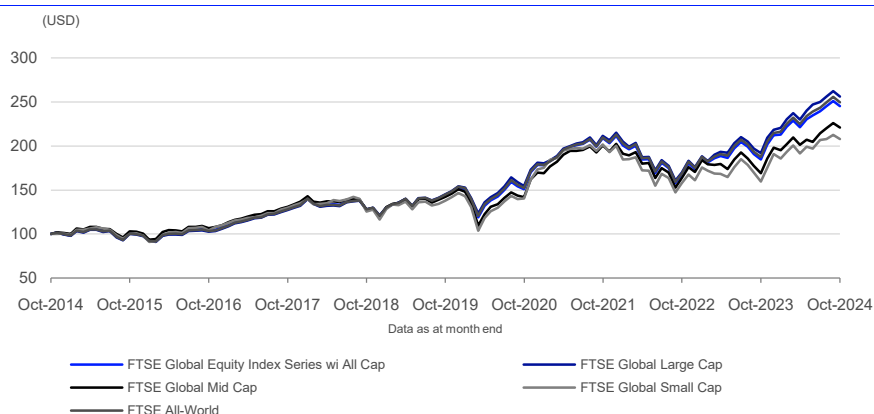


FTSE Global All Cap Index

Data as at: 31 October 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	2.4	10.8	15.5	32.8	17.4	70.4	5.5	11.2	10.3	16.1	17.7
FTSE Global Large Cap	2.5	11.3	17.3	33.6	21.2	76.4	6.6	12.0	10.3	15.8	17.0
FTSE Global Mid Cap	3.1	9.7	11.5	30.7	10.0	55.3	3.2	9.2	10.7	16.9	19.8
FTSE Global Small Cap	0.4	8.4	9.0	30.1	2.9	50.9	1.0	8.6	13.9	19.1	21.7
FTSE All-World	2.6	11.0	16.2	33.1	19.1	72.6	6.0	11.5	10.1	15.9	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	3.0	0.3	0.6	0.6	-8.2	-26.1	-34.3	-34.3
FTSE Global Large Cap	3.1	0.4	0.7	0.7	-8.7	-26.2	-32.7	-32.7
FTSE Global Mid Cap	2.7	0.2	0.5	0.5	-5.7	-25.9	-38.7	-38.7
FTSE Global Small Cap	2.1	0.0	0.4	0.4	-8.6	-29.7	-40.5	-40.5
FTSE All-World	3.1	0.4	0.7	0.6	-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	1,558,133	1.82
Austria	24	56,984	0.07
Belgium	37	209,111	0.24
Brazil	160	395,867	0.46
Canada	162	2,337,596	2.73
Chile	30	44,326	0.05
China	2407	2,553,539	2.98
Colombia	4	8,177	0.01
Czech Rep.	4	10,541	0.01
Denmark	40	588,208	0.69
Egypt	6	6,839	0.01
Finland	34	204,392	0.24
France	130	1,898,166	2.21
Germany	151	1,601,591	1.87
Greece	33	45,890	0.05
Hong Kong	118	417,034	0.49
Hungary	5	20,145	0.02
Iceland	15	10,132	0.01
India	561	2,009,594	2.34
Indonesia	76	164,752	0.19
Ireland	6	50,997	0.06
Israel	74	149,285	0.17
Italy	85	573,785	0.67
Japan	1425	4,876,665	5.69
Korea	472	947,371	1.10
Kuwait	25	70,905	0.08
Malaysia	86	176,599	0.21
Mexico	47	171,251	0.20
Netherlands	54	762,625	0.89
New Zealand	26	63,403	0.07
Norway	58	159,698	0.19
Philippines	30	55,462	0.06
Poland	31	77,662	0.09
Portugal	14	37,493	0.04
Qatar	21	72,431	0.08
Romania	9	11,853	0.01
Saudi Arabia	101	360,992	0.42
Singapore	65	266,103	0.31
South Africa	80	295,969	0.35
Spain	53	519,784	0.61
Sweden	140	681,281	0.79
Switzerland	115	1,739,585	2.03
Taiwan	520	1,803,361	2.10
Thailand	122	189,799	0.22
Turkiye	163	87,328	0.10
UAE	42	134,917	0.16
UK	263	2,948,651	3.44
USA	1690	54,349,318	63.36
Totals	10099	85,775,590	100.00

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,279,461	3.82
Nvidia	USA	Technology Hardware and Equipment	3,102,493	3.62
Microsoft Corp	USA	Software and Computer Services	3,017,787	3.52
Amazon.Com	USA	Retailers	1,729,189	2.02
Meta Platforms Inc	USA	Software and Computer Services	1,241,881	1.45
Alphabet Class A	USA	Software and Computer Services	1,004,363	1.17
Alphabet Class C	USA	Software and Computer Services	849,382	0.99
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	771,628	0.90
Broadcom	USA	Technology Hardware and Equipment	770,882	0.90
Tesla	USA	Automobiles and Parts	693,428	0.81
Totals			16,460,494	19.19

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1211	22,691,279	26.45
15	Telecommunications	260	2,284,722	2.66
20	Health Care	889	8,695,158	10.14
30	Financials	1133	12,761,337	14.88
35	Real Estate	674	2,443,874	2.85
40	Consumer Discretionary	1523	11,611,587	13.54
45	Consumer Staples	634	4,292,370	5.00
50	Industrials	2028	11,880,393	13.85
55	Basic Materials	950	2,960,779	3.45
60	Energy	392	3,593,384	4.19
65	Utilities	405	2,560,707	2.99
Totals		10099	85,775,590	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	10099	1838	2405	5856
Net MCap (USDm)	85,775,590	62,641,382	14,863,017	8,271,191
Dividend Yield %	1.88	1.81	2.17	1.86
Constituent Sizes (Net MCap USDm)				
Average	8,493	34,081	6,180	1,412
Largest	3,279,461	3,279,461	83,465	26,706
Smallest	27	81	32	27
Median	890	4,982	1,766	505
Weight of Largest Constituent (%)	3.82	5.24	0.56	0.32
Top 10 Holdings (% Index MCap)	19.19	26.28	4.38	2.51

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