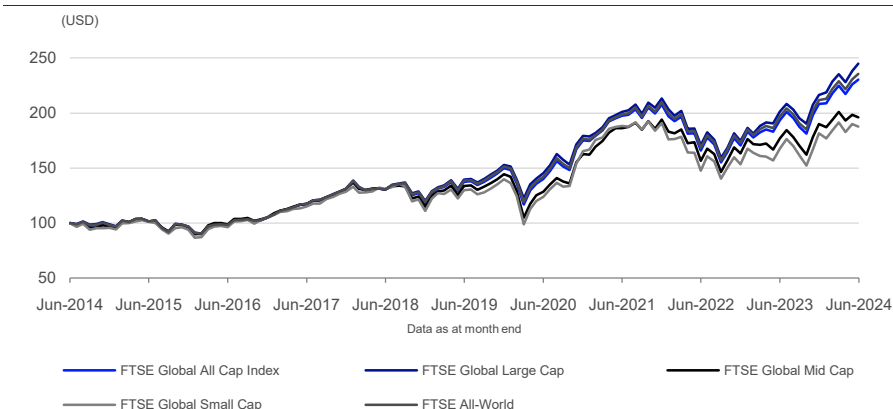


FTSE Global All Cap Index

Data as at: 28 June 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 All Cap Index	2.5	10.5	10.5	19.0	16.6	67.5	5.3	10.9	9.6	15.6	17.7
FTSE Global Large Cap	4.1	13.1	13.1	21.7	21.8	75.6	6.8	11.9	9.4	15.3	17.1
FTSE Global Mid Cap	-2.4	3.2	3.2	10.8	5.2	46.6	1.7	7.9	10.7	16.5	19.8
FTSE Global Small Cap	-1.9	3.4	3.4	12.0	-0.3	44.8	-0.1	7.7	13.2	18.4	21.6
FTSE All-World	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	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 All Cap Index	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 All Cap Index	2.0	0.3	0.6	0.6	-10.8	-26.1	-34.3	-34.3
FTSE Global Large Cap	2.4	0.4	0.7	0.6	-9.8	-26.2	-32.7	-32.7
FTSE Global Mid Cap	1.1	0.1	0.4	0.4	-13.0	-25.9	-38.7	-38.7
FTSE Global Small Cap	1.0	0.0	0.4	0.4	-14.6	-29.7	-40.5	-40.5
FTSE All-World	2.2	0.4	0.6	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/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	290	1,519,982	1.85
Austria	26	56,629	0.07
Belgium	37	190,109	0.23
Brazil	166	399,303	0.48
Canada	167	2,147,269	2.61
Chile	31	44,286	0.05
China	2368	2,189,005	2.66
Colombia	3	8,273	0.01
Czech Rep.	4	10,173	0.01
Denmark	41	683,749	0.83
Egypt	9	7,399	0.01
Finland	33	200,543	0.24
France	132	1,888,319	2.29
Germany	154	1,517,857	1.84
Greece	33	45,282	0.05
Hong Kong	123	371,307	0.45
Hungary	4	19,780	0.02
Iceland	15	8,453	0.01
India	512	1,961,169	2.38
Indonesia	76	146,191	0.18
Ireland	6	47,992	0.06
Israel	70	128,782	0.16
Italy	87	543,568	0.66
Japan	1426	4,780,841	5.80
Korea	479	1,069,453	1.30
Kuwait	21	65,531	0.08
Malaysia	81	158,746	0.19
Mexico	48	193,237	0.23
Netherlands	54	905,036	1.10
New Zealand	27	61,314	0.07
Norway	58	167,399	0.20
Pakistan	14	4,295	0.01
Philippines	31	49,800	0.06
Poland	30	87,016	0.11
Portugal	15	38,631	0.05
Qatar	21	67,313	0.08
Romania	8	11,745	0.01
Saudi Arabia	90	342,943	0.42
Singapore	67	244,948	0.30
South Africa	77	261,362	0.32
Spain	54	491,837	0.60
Sweden	141	685,877	0.83
Switzerland	115	1,698,277	2.06
Taiwan	499	1,767,018	2.15
Thailand	125	156,589	0.19
Turkiye	150	105,267	0.13
UAE	37	120,727	0.15
UK	272	2,928,567	3.56
USA	1732	51,774,703	62.85
Totals	10059	82,373,889	100.00

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,319,306	4.03
Apple Inc.	USA	Technology Hardware and Equipment	3,057,501	3.71
Nvidia	USA	Technology Hardware and Equipment	2,933,973	3.56
Amazon.Com	USA	Retailers	1,792,735	2.18
Meta Platforms Inc	USA	Software and Computer Services	1,103,247	1.34
Alphabet Class A	USA	Software and Computer Services	1,069,164	1.30
Alphabet Class C	USA	Software and Computer Services	902,157	1.10
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	769,068	0.93
Broadcom	USA	Technology Hardware and Equipment	729,030	0.89
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	714,726	0.87
Totals			16,390,908	19.90

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1190	22,594,618	27.43
15	Telecommunications	254	2,157,268	2.62
20	Health Care	889	8,571,680	10.41
30	Financials	1134	11,633,845	14.12
35	Real Estate	667	2,198,011	2.67
40	Consumer Discretionary	1538	11,093,686	13.47
45	Consumer Staples	636	4,114,950	5.00
50	Industrials	2005	11,038,839	13.40
55	Basic Materials	950	2,910,833	3.53
60	Energy	396	3,745,412	4.55
65	Utilities	400	2,314,749	2.81
Totals		10059	82,373,889	100.00

Index Characteristics

Attributes	FTSE Global All Cap Index	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	10059	2035	2256	5768
Net MCap (USDm)	82,373,889	61,907,842	12,780,283	7,685,764
Dividend Yield %	1.90	1.83	2.25	1.92
Constituent Sizes (Net MCap USDm)				
Average	8,189	30,422	5,665	1,332
Largest	3,319,306	3,319,306	62,962	40,518
Smallest	5	32	17	5
Median	861	4,224	1,828	494
Weight of Largest Constituent (%)	4.03	5.36	0.49	0.53
Top 10 Holdings (% Index MCap)	19.90	26.48	4.15	3.08

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