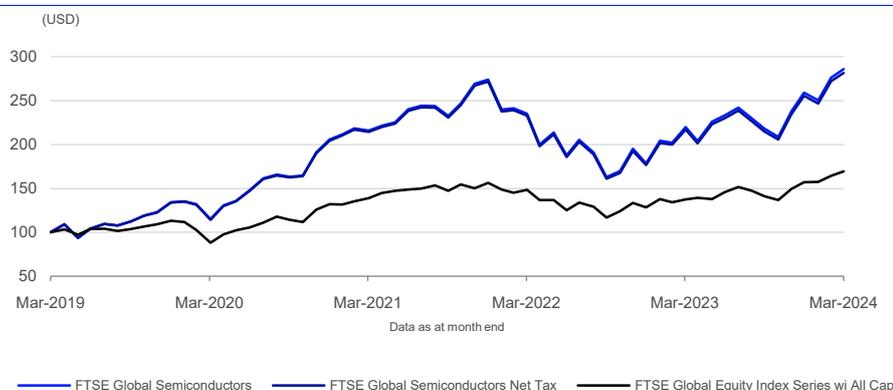


FTSE Global Semiconductors Index

Data as at: 29 March 2024

The FTSE Global Semiconductors Index is a liquidity-weighted thematic index based on the FTSE Global All Cap Index which includes large, mid, and small-cap securities globally. The index employs natural language processing techniques in selecting constituents associated with the underlying theme. The index is designed to represent the performance of companies that design, develop, and manufacture products and services for semiconductors. This theme excludes companies that provide products and services catering to clean room system or facilities.

5-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 Semiconductors	10.3	31.2	10.3	30.1	32.6	186.0	9.9	23.4	18.8	25.4	27.2
FTSE Global Semiconductors Net Tax	10.2	31.1	10.2	29.8	31.4	181.6	9.5	23.0	18.8	25.5	27.2
FTSE Global Equity Index Series wi All Cap	7.9	19.9	7.9	23.1	22.0	69.4	6.9	11.1	9.8	15.5	18.1

* 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)	2019	2020	2021	2022	2023
FTSE Global Semiconductors	59.2	53.2	33.4	-34.8	45.1
FTSE Global Semiconductors Net Tax	58.5	52.7	33.0	-35.1	44.7
FTSE Global Equity Index Series wi All Cap	27.1	16.8	18.5	-17.9	22.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global Semiconductors	1.7	0.4	0.9	-	-15.6	-42.8	-42.8	-
FTSE Global Semiconductors Net Tax	1.7	0.4	0.8	-	-15.7	-42.9	-42.9	-
FTSE Global Equity Index Series wi All Cap	2.5	0.4	0.6	0.6	-10.8	-26.1	-34.3	-34.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

The index follows a liquidity weighting scheme with a weight cap mechanism to achieve an overall more diversified, better liquidity investable opportunity set.

Capping

Constituents are capped quarterly in March, June, September and December so that no more than 5% of the indexes weight may be allocated to a single constituent.

Liquidity

Stocks in the underlying universe are liquidity screened to ensure tradability.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price, total return, and net total return methodologies, and available 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.

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Lasertec	Japan	Technology Hardware and Equipment	2,793,467	5.26
Nvidia	USA	Technology Hardware and Equipment	2,752,902	5.18
Broadcom	USA	Technology Hardware and Equipment	2,700,750	5.08
Micron Technology	USA	Technology Hardware and Equipment	2,466,474	4.64
Intel Corp	USA	Technology Hardware and Equipment	2,439,128	4.59
Advanced Micro Dev	USA	Technology Hardware and Equipment	2,320,845	4.37
Qualcomm	USA	Technology Hardware and Equipment	1,813,767	3.41
Applied Materials	USA	Technology Hardware and Equipment	1,611,596	3.03
Lam Research	USA	Technology Hardware and Equipment	1,475,964	2.78
Texas Instruments	USA	Technology Hardware and Equipment	1,235,433	2.32
Totals			21,610,326	40.67

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	165	45,508,891	85.64
15	Telecommunications	6	1,603,520	3.02
20	Health Care	1	171,816	0.32
40	Consumer Discretionary	6	609,586	1.15
50	Industrials	28	2,228,729	4.19
55	Basic Materials	19	1,213,480	2.28
60	Energy	6	1,800,935	3.39
Totals		231	53,136,957	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
China	79	7,494,325	14.10
France	1	131,956	0.25
Germany	2	208,837	0.39
Japan	38	7,913,200	14.89
Korea	16	2,470,181	4.65
Netherlands	3	1,040,624	1.96
Switzerland	1	64,315	0.12
Taiwan	34	3,644,536	6.86
UK	1	30,015	0.06
USA	56	30,138,968	56.72
Totals	231	53,136,957	100.00

Index Characteristics

Attributes	FTSE Global Semiconductors
Number of constituents	231
Dividend Yield %	0.97
Constituent (Wgt %)	
Average	0.43
Largest	5.26
Median	0.12
Top 10 Holdings (Wgt %)	40.66

INFORMATION

Index Universe

FTSE Global All Cap Index

Index Launch

4 February 2022

Base Date

18 June 2021

Base Value

1000

Index Calculation

Available end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in June

History

Available from June 2016

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