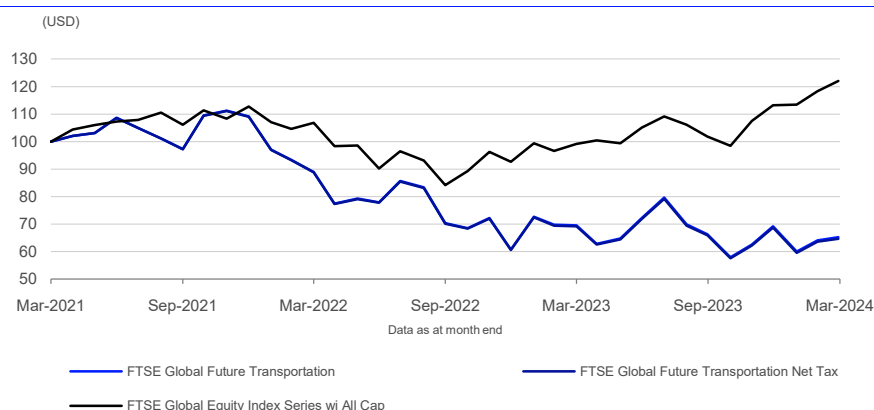


FTSE Global Future Transportation Index

Data as at: 29 March 2024

The FTSE Global Future Transportation 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 theme. The index is designed to represent the performance of companies that design, develop, and provide products and services for autonomous driving vehicles and/or electric vehicles.

3-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 Future Transportation	-5.7	-1.7	-5.7	-6.3	-34.8	41.2	-13.3	7.1	20.7	26.5	33.1
FTSE Global Future Transportation Net Tax	-5.9	-1.9	-5.9	-6.6	-35.3	39.5	-13.5	6.9	20.7	26.5	33.1
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 Future Transportation	19.3	88.1	10.6	-44.4	13.8
FTSE Global Future Transportation Net Tax	19.0	87.7	10.5	-44.5	13.5
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 Future Transportation	-0.1	-0.5	0.2	-	-27.3	-49.9	-50.2	-
FTSE Global Future Transportation Net Tax	-0.2	-0.5	0.2	-	-27.3	-50.2	-50.5	-
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 %
General Motors	USA	Automobiles and Parts	558,694	5.72
Ford Motor Company	USA	Automobiles and Parts	530,572	5.43
Sungrow Power Supply (A) (SC SZ)	China	Alternative Energy	503,637	5.15
Nvidia	USA	Technology Hardware and Equipment	502,347	5.14
Toyota Motor	Japan	Automobiles and Parts	496,635	5.08
Microchip Technology	USA	Technology Hardware and Equipment	491,390	5.03
Intel Corp	USA	Technology Hardware and Equipment	488,505	5.00
Tesla	USA	Automobiles and Parts	487,873	4.99
Albemarle	USA	Chemicals	449,317	4.60
Rivian Automotive	USA	Automobiles and Parts	380,960	3.90
Totals			4,889,930	50.02

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	12	2,189,966	22.40
15	Telecommunications	3	207,487	2.12
40	Consumer Discretionary	33	4,340,650	44.40
50	Industrials	21	1,336,521	13.67
55	Basic Materials	7	875,827	8.96
60	Energy	5	599,229	6.13
65	Utilities	2	226,049	2.31
Totals		83	9,775,728	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	1	3,306	0.03
Canada	2	81,548	0.83
China	22	2,520,128	25.78
France	3	61,755	0.63
Germany	2	210,833	2.16
Japan	7	1,036,009	10.60
Korea	7	463,281	4.74
Netherlands	1	10,229	0.10
Norway	1	3,054	0.03
Sweden	1	19,809	0.20
Taiwan	4	171,550	1.75
Thailand	3	91,384	0.93
UK	2	91,473	0.94
USA	27	5,011,370	51.26
Totals	83	9,775,728	100.00

Index Characteristics

Attributes	FTSE Global Future Transportation
Number of constituents	83
Dividend Yield %	1.67
Constituent (Wgt %)	
Average	1.20
Largest	5.72
Median	0.48
Top 10 Holdings (Wgt %)	50.04

INFORMATION

Index Universe

FTSE Global All Cap Index

Index Launch

3 September 2021

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 2017

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