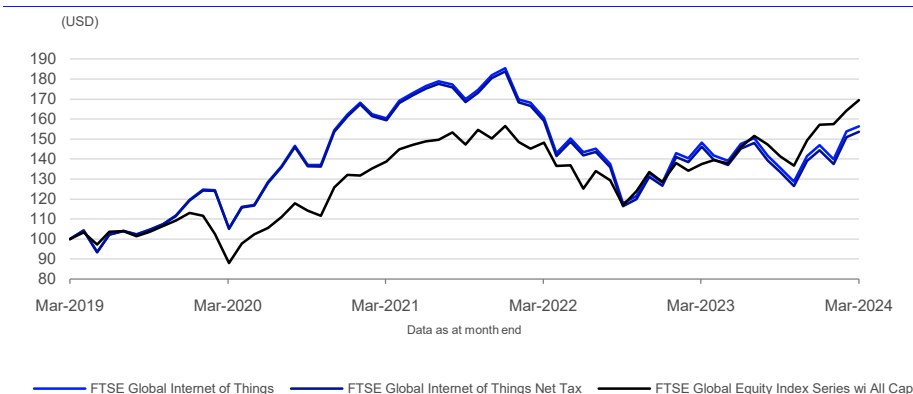


FTSE Global Internet of Things Index

Data as at: 29 March 2024

The FTSE Global Internet of Things 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 research, develop, or provide products or services catering to the IoT both in home and industrial settings.

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 Internet of Things | 6.5 | 15.3 | 6.5 | 5.5 | -2.5 | 56.4 | -0.8 | 9.4 | 15.7 | 18.5 | 21.7 |
| FTSE Global Internet of Things Net Tax | 6.4 | 15.1 | 6.4 | 5.1 | -3.7 | 53.6 | -1.2 | 9.0 | 15.7 | 18.5 | 21.7 |
| 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 Internet of Things | 32.8 | 35.6 | 14.3 | -30.8 | 14.5 |
| FTSE Global Internet of Things Net Tax | 32.3 | 35.2 | 13.9 | -31.1 | 14.1 |
| 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 Internet of Things | 0.5 | -0.1 | 0.4 | - | -16.4 | -38.2 | -38.2 | - |
| FTSE Global Internet of Things Net Tax | 0.4 | -0.1 | 0.4 | - | -16.5 | -38.4 | -38.4 | - |
| 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 % |
|---|---------|--------------------------------------|-----------------|-------|
| Verizon Communications | USA | Telecommunications Service Providers | 3,427,339 | 5.37 |
| Lowes Cos Inc | USA | Retailers | 3,397,685 | 5.33 |
| Palo Alto Networks | USA | Software and Computer Services | 3,272,484 | 5.13 |
| Microchip Technology | USA | Technology Hardware and Equipment | 3,258,824 | 5.11 |
| NXP Semiconductors | USA | Technology Hardware and Equipment | 3,172,671 | 4.98 |
| Super Micro Computer | USA | Technology Hardware and Equipment | 2,859,264 | 4.48 |
| ZTE (A) (SC SZ) | China | Telecommunications Equipment | 2,814,081 | 4.41 |
| Zhejiang Dahua Technology (A) (SC SZ) | China | Software and Computer Services | 2,333,070 | 3.66 |
| Roper Technologies | USA | Software and Computer Services | 1,968,526 | 3.09 |
| Beijing Ultrapower Software (A) (SC SZ) | China | Leisure Goods | 1,467,369 | 2.30 |
| Totals | | | 27,971,312 | 43.87 |

ICB Industry Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|------------------------|-------------|-----------------|--------|
| 10 | Technology | 56 | 34,784,879 | 54.55 |
| 15 | Telecommunications | 32 | 13,204,752 | 20.71 |
| 20 | Health Care | 1 | 50,951 | 0.08 |
| 35 | Real Estate | 1 | 55,983 | 0.09 |
| 40 | Consumer Discretionary | 10 | 7,576,353 | 11.88 |
| 50 | Industrials | 21 | 8,046,729 | 12.62 |
| 65 | Utilities | 1 | 45,213 | 0.07 |
| Totals | | 122 | 63,764,860 | 100.00 |

Country Breakdown

| Country | No. of Cons | Net MCap (USDm) | Wgt % |
|--------------|-------------|-----------------|--------|
| Australia | 1 | 15,919 | 0.02 |
| Belgium | 1 | 72,122 | 0.11 |
| Brazil | 1 | 179,676 | 0.28 |
| Canada | 2 | 278,108 | 0.44 |
| China | 38 | 19,022,278 | 29.83 |
| Finland | 2 | 388,686 | 0.61 |
| France | 2 | 680,046 | 1.07 |
| Germany | 2 | 984,106 | 1.54 |
| Hong Kong | 1 | 86,239 | 0.14 |
| Indonesia | 1 | 144,389 | 0.23 |
| Italy | 2 | 310,418 | 0.49 |
| Japan | 6 | 2,154,352 | 3.38 |
| Korea | 2 | 108,328 | 0.17 |
| Netherlands | 1 | 307,457 | 0.48 |
| Norway | 1 | 42,565 | 0.07 |
| South Africa | 2 | 230,653 | 0.36 |
| Spain | 2 | 449,559 | 0.71 |
| Sweden | 1 | 162,195 | 0.25 |
| Taiwan | 15 | 3,886,751 | 6.10 |
| Turkiye | 1 | 166,657 | 0.26 |
| UK | 3 | 880,453 | 1.38 |
| USA | 35 | 33,213,904 | 52.09 |
| Totals | 122 | 63,764,860 | 100.00 |

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 2016

Index Characteristics

| Attributes | FTSE Global Internet of Things |
|-------------------------|--------------------------------|
| Number of constituents | 122 |
| Dividend Yield % | 1.87 |
| Constituent (Wgt %) | |
| Average | 0.82 |
| Largest | 5.37 |
| Median | 0.30 |
| Top 10 Holdings (Wgt %) | 43.86 |

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