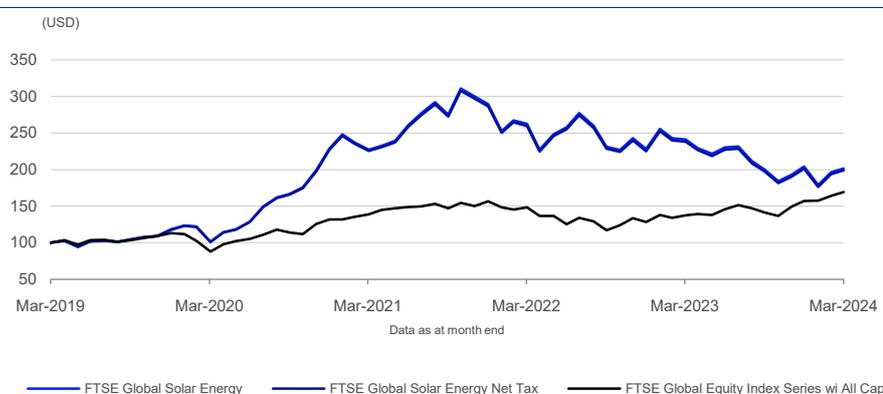


FTSE Global Solar Energy Index

Data as at: 29 March 2024

The FTSE Global Solar Energy 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, utilize, or provide product or services that related to solar energy.

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 Solar Energy	-1.1	0.7	-1.1	-16.3	-11.3	101.8	-3.9	15.1	16.4	20.9	26.4
FTSE Global Solar Energy Net Tax	-1.2	0.6	-1.2	-16.5	-11.9	98.9	-4.1	14.7	16.4	20.9	26.4
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 Solar Energy	31.5	93.8	26.5	-21.3	-10.5
FTSE Global Solar Energy Net Tax	30.9	93.1	26.1	-21.4	-10.7
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 Solar Energy	-0.9	-0.2	0.6	-	-28.3	-44.4	-44.4	-
FTSE Global Solar Energy Net Tax	-0.9	-0.2	0.6	-	-28.4	-44.7	-44.7	-
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 index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

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.

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

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.

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Applied Materials	USA	Technology Hardware & Equipment	1,007,345	5.02
Tesla	USA	Automobiles & Parts	1,006,649	5.02
Shell	UK	Oil & Gas Producers	914,751	4.56
Enphase Energy Inc	USA	Alternative Energy	828,715	4.13
NAURA Technology Group (A) (SC SZ)	China	Electronic & Electrical Equipment	777,432	3.87
First Solar Inc	USA	Alternative Energy	665,487	3.32
Sungrow Power Supply (A) (SC SZ)	China	Alternative Energy	663,242	3.31
Constellation Energy	USA	Electricity	660,002	3.29
BYD (A) (SC SZ)	China	Automobiles & Parts	616,473	3.07
LONGi Green Energy Technology (A) (SC SH)	China	Technology Hardware & Equipment	488,818	2.44
Totals			7,628,914	38.02

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	23	4,204,402	20.95
1300	Chemicals	16	845,584	4.21
1700	Basic Resources	5	362,650	1.81
2300	Construction & Materials	12	1,157,989	5.77
2700	Industrial Goods & Services	41	3,589,309	17.89
3300	Automobiles & Parts	4	1,987,112	9.90
3500	Food & Beverage	2	298,718	1.49
3700	Personal & Household Goods	3	158,548	0.79
5300	Retail	2	78,411	0.39
7500	Utilities	45	3,656,017	18.22
8600	Real Estate	4	217,704	1.08
8700	Financial Services	2	178,003	0.89
9500	Technology	24	3,332,877	16.61
Totals		183	20,067,323	100.00

INFORMATION

Index Universe

FTSE Global All Cap Index

Index Launch

01 February 2023

Base Date

17 June 2016

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

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

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	3	199,366	0.99
Austria	1	16,977	0.08
Belgium	1	20,227	0.10
Brazil	5	356,523	1.78
Canada	7	269,491	1.34
China	83	8,480,845	42.26
Czech Rep.	1	24,270	0.12
France	1	160,978	0.80
Germany	4	310,421	1.55
Hong Kong	1	27,879	0.14
India	1	16,651	0.08
Italy	2	308,287	1.54
Japan	9	310,271	1.55
Korea	10	823,678	4.10
Netherlands	1	116,191	0.58
Portugal	1	16,046	0.08
Saudi Arabia	1	31,513	0.16
Singapore	1	24,798	0.12
Spain	1	11,994	0.06
Switzerland	3	102,574	0.51
Taiwan	13	448,959	2.24
Thailand	4	68,585	0.34
Turkiye	2	62,338	0.31
UK	1	914,751	4.56
USA	26	6,943,711	34.60
Totals	183	20,067,323	100.00

Index Characteristics

Attributes	FTSE Global Solar Energy	FTSE Global Solar Energy Net Tax	FTSE Global Equity Index Series wi All Cap
Number of constituents	183	183	10126
Net MCap (USDm)	20,067,323	20,067,323	80,791,615
Dividend Yield %	1.70	1.46	1.92
Constituent Sizes (Net MCap USDm)			
Average	109,658	109,658	7,979
Largest	1,007,345	1,007,345	3,127,258
Smallest	2,692	2,692	22
Median	43,846	43,846	855
Weight of Largest Constituent (%)	5.02	5.02	3.87
Top 10 Holdings (% Index MCap)	38.02	38.02	17.26

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