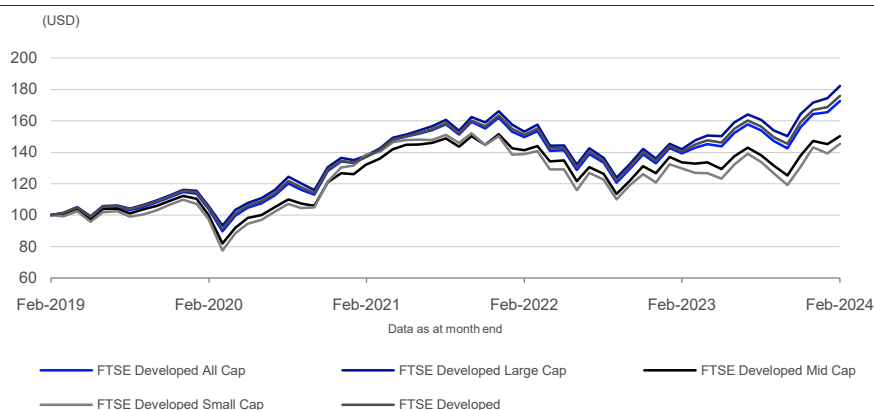


# FTSE Developed All Cap Index

Data as at: 29 February 2024

The FTSE Developed All Cap Index is a market-capitalisation weighted index representing the performance of large, mid and small cap stocks in Developed markets and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds.

## 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 Developed All Cap	10.6	12.1	5.0	23.9	25.9	72.6	8.0	11.5	10.8	16.1	18.4
FTSE Developed Large Cap	10.9	13.4	6.1	28.3	32.2	82.1	9.8	12.7	10.3	15.7	17.8
FTSE Developed Mid Cap	9.1	8.8	2.1	12.5	14.0	50.3	4.5	8.5	12.3	16.9	20.2
FTSE Developed Small Cap	11.2	8.6	1.5	12.0	5.0	45.3	1.6	7.8	15.3	19.5	22.3
FTSE Developed	10.5	12.5	5.3	25.2	28.6	76.0	8.7	12.0	10.5	15.8	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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed All Cap	4.8	-0.4	8.6	23.6	-9.2	27.9	16.9	20.7	-17.9	23.6
FTSE Developed Large Cap	5.2	-0.5	8.0	23.8	-7.8	28.3	17.5	21.8	-18.1	26.1
FTSE Developed Mid Cap	4.5	0.7	8.9	24.1	-12.4	26.5	12.9	19.7	-16.4	16.2
FTSE Developed Small Cap	2.6	-1.3	12.1	21.8	-13.2	26.8	18.7	15.3	-19.6	18.4
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2

## FEATURES

### Coverage

Large, mid and small cap stocks in Developed 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 Rules are freely available on the FTSE 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

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 Developed All Cap	2.1	0.5	0.6	0.6	-10.9	-26.1	-34.7	-34.7
FTSE Developed Large Cap	2.6	0.6	0.7	0.7	-9.7	-26.2	-33.0	-33.0
FTSE Developed Mid Cap	1.0	0.2	0.4	0.5	-13.3	-26.5	-38.5	-38.5
FTSE Developed Small Cap	0.8	0.1	0.3	0.4	-15.5	-30.4	-40.8	-40.8
FTSE Developed	2.3	0.5	0.7	0.6	-10.4	-26.1	-34.0	-34.0

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

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,074,632	4.33
Apple Inc.	USA	Technology Hardware and Equipment	2,662,149	3.75
Nvidia	USA	Technology Hardware and Equipment	1,877,483	2.64
Amazon.Com	USA	Retailers	1,590,547	2.24
Mela Platforms Inc	USA	Software and Computer Services	1,082,770	1.52
Alphabet Class A	USA	Software and Computer Services	821,785	1.16
Alphabet Class C	USA	Software and Computer Services	700,732	0.99
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	637,028	0.90
Broadcom	USA	Technology Hardware and Equipment	559,973	0.79
Tesla	USA	Automobiles and Parts	556,325	0.78
Totals			13,563,423	19.09

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	298	1,463,898	2.06
Austria	27	54,222	0.08
Belgium	39	182,526	0.26
Canada	171	2,097,719	2.95
Denmark	40	619,234	0.87
Finland	34	200,161	0.28
France	136	2,032,716	2.86
Germany	156	1,528,112	2.15
Hong Kong	125	393,434	0.55
Ireland	6	47,147	0.07
Israel	72	139,826	0.20
Italy	89	537,726	0.76
Japan	1426	4,934,873	6.95
Korea	492	1,028,396	1.45
Netherlands	55	863,107	1.22
New Zealand	30	63,719	0.09
Norway	57	152,587	0.21
Poland	28	78,705	0.11
Portugal	14	38,183	0.05
Singapore	67	229,190	0.32
Spain	56	466,570	0.66
Sweden	141	670,804	0.94
Switzerland	116	1,650,570	2.32
UK	278	2,761,644	3.89
USA	1756	48,800,858	68.70
Totals	5709	71,035,926	100.00

INFORMATION

Index Launch

22 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, Local

Review Dates

Semi-annually in March and September

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	605	17,987,082	25.32
1510	Telecommunications	128	1,829,296	2.58
2010	Health Care	514	8,113,379	11.42
3010	Banks	276	4,028,860	5.67
3020	Financial Services	261	3,260,173	4.59
3030	Insurance	147	2,221,857	3.13
3510	Real Estate	441	1,999,131	2.81
4010	Automobiles and Parts	141	1,741,973	2.45
4020	Consumer Products and Services	317	2,345,270	3.30
4030	Media	114	938,590	1.32
4040	Retailers	192	3,812,473	5.37
4050	Travel and Leisure	210	1,439,341	2.03
4510	Food Beverage and Tobacco	218	2,287,438	3.22
4520	Personal Care Drug and Grocery Stores	142	1,422,562	2.00
5010	Construction and Materials	241	1,212,659	1.71
5020	Industrial Goods and Services	937	9,108,178	12.82
5510	Basic Resources	252	1,217,740	1.71
5520	Chemicals	176	1,135,024	1.60
6010	Energy	210	3,079,598	4.34
6510	Utilities	187	1,855,302	2.61
Totals		5709	71,035,926	100.00

Index Characteristics

Attributes	FTSE Developed All Cap	FTSE Developed Large Cap	FTSE Developed Mid Cap	FTSE Developed Small Cap
Number of constituents	5709	771	1336	3602
Net MCap (USDm)	71,035,926	52,502,478	11,814,389	6,719,059
Dividend Yield %	1.85	1.80	2.07	1.84
Constituent Sizes (Net MCap USDm)				
Average	12,443	68,097	8,843	1,865
Largest	3,074,632	3,074,632	69,067	39,752
Smallest	12	200	135	12
Median	1,796	25,220	4,110	827
Weight of Largest Constituent (%)	4.33	5.86	0.58	0.59
Top 10 Holdings (% Index MCap)	19.09	25.83	4.80	3.57

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