

FTSE Global Equity Index Series

Data as at: 29 March 2024

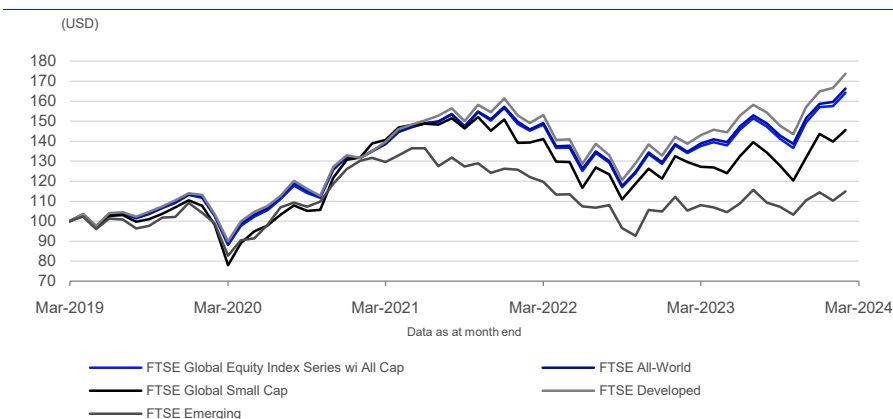
The FTSE Global Equity Index Series covers around 7,400 securities in 47 different countries and captures 98% of the world's investable market capitalisation - covering every equity and sector relevant to international investors' needs.

The index series is divided into Developed, Advanced Emerging and Secondary Emerging segments, enabling investors to develop their own investable universe. Its highly modular nature provides the maximum breadth of options for structuring portfolios, with indices calculated at regional, national and sector level. Investors can then select on a size level, from the all-encompassing FTSE Global All Cap Index Series (large/mid/small cap), FTSE All-World Index Series (large/mid cap) or single size indices (large, mid or small cap).

Here we demonstrate the performance and characteristics of five of the leading global benchmark indices within the family - FTSE Global All Cap, FTSE Global Small Cap, FTSE All-World, FTSE Developed and FTSE Emerging.

See www.ftse.com for factsheets covering the leading regional indices within the series.

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 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
FTSE All-World	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	17.7
FTSE Global Small Cap	5.3	18.4	5.3	19.0	7.6	51.3	2.5	8.6	13.5	18.3	21.8
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	18.1
FTSE Emerging	2.4	9.2	2.4	8.5	-9.6	17.2	-3.3	3.2	11.2	15.6	18.2

* 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

FEATURES

Coverage

98% of the world's investable market capitalisation across Developed and Emerging markets.

Objective

Indexes within the FTSE Global Equity Index Series are designed for the creation of a broad range of financial products, such as index tracking funds, derivatives and Exchange Traded Funds (ETFs), and as performance benchmarks.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Transparency

The indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

Indexes within the FTSE Global Equity Index Series are calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes are also available in many instances.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Global Equity Index Series wi All Cap	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
FTSE Global Small Cap	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4	15.4	-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
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global Equity Index Series wi All Cap	2.5	0.4	0.6	0.6	-10.8	-26.1	-34.3	-34.3
FTSE All-World	2.6	0.5	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Global Small Cap	1.5	0.1	0.4	0.4	-14.6	-29.7	-40.5	-40.5
FTSE Developed	2.7	0.6	0.7	0.7	-10.4	-26.1	-34.0	-34.0
FTSE Emerging	0.8	-0.2	0.2	0.2	-11.3	-32.9	-34.8	-35.7

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

ICB Industry Breakdown

		FTSE Global Equity Index Series wi All Cap			FTSE Global Small Cap		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1204	20,189,963	24.99	782	1,070,237	13.69
15	Telecommunications	257	2,157,206	2.67	128	94,837	1.21
20	Health Care	901	8,565,965	10.60	551	692,331	8.86
30	Financials	1133	11,603,160	14.36	521	990,240	12.67
35	Real Estate	678	2,267,766	2.81	435	573,619	7.34
40	Consumer Discretionary	1540	11,277,669	13.96	916	1,191,776	15.25
45	Consumer Staples	639	4,229,466	5.24	316	296,020	3.79
50	Industrials	2018	11,420,102	14.14	1230	1,753,238	22.43
55	Basic Materials	959	3,023,329	3.74	574	514,823	6.59
60	Energy	399	3,815,386	4.72	216	418,454	5.35
65	Utilities	398	2,241,604	2.77	165	219,574	2.81
Totals		10126	80,791,615	100.00	5834	7,815,150	100.00

ICB Industry Breakdown

		FTSE All-World			FTSE Developed			FTSE Emerging		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	422	19,119,726	26.20	191	17,419,749	26.35	231	1,699,977	24.72
15	Telecommunications	129	2,062,369	2.83	56	1,796,669	2.72	73	265,699	3.86
20	Health Care	350	7,873,633	10.79	171	7,639,815	11.56	179	233,818	3.40
30	Financials	612	10,612,919	14.54	289	9,029,740	13.66	323	1,583,180	23.02
35	Real Estate	243	1,694,147	2.32	141	1,545,374	2.34	102	148,773	2.16
40	Consumer Discretionary	624	10,085,893	13.82	347	9,272,944	14.03	277	812,949	11.82
45	Consumer Staples	323	3,933,445	5.39	160	3,539,053	5.35	163	394,392	5.73
50	Industrials	788	9,666,864	13.25	417	9,095,017	13.76	371	571,847	8.31
55	Basic Materials	385	2,508,506	3.44	141	2,071,815	3.13	244	436,691	6.35
60	Energy	183	3,396,931	4.65	72	2,932,711	4.44	111	464,220	6.75
65	Utilities	233	2,022,031	2.77	94	1,756,112	2.66	139	265,919	3.87
Totals		4292	72,976,465	100.00	2079	66,099,000	100.00	2213	6,877,466	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Investability Screen

Actual free float applied and liquidity screened

Currency

USD, Sterling, Yen, Euro and Local

Review Dates

Semi-annually in March and September

Country Breakdown

	FTSE Global Equity Index Series wi All Cap			FTSE Global Small Cap		
Country	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	297	1,510,733	1.87	189	144,797	1.85
Austria	26	56,313	0.07	19	20,319	0.26
Belgium	37	198,878	0.25	22	29,040	0.37
Brazil	165	464,978	0.58	83	45,808	0.59
Canada	170	2,186,526	2.71	122	437,391	5.60
Chile	31	45,220	0.06	10	4,260	0.05
China	2423	2,066,282	2.56	1182	148,723	1.90
Colombia	3	8,610	0.01	-	-	-
Czech Rep.	4	10,027	0.01	-	-	-
Denmark	40	642,331	0.80	23	53,787	0.69
Egypt	9	7,531	0.01	6	3,247	0.04
Finland	33	195,882	0.24	19	28,405	0.36
France	132	2,082,009	2.58	63	78,394	1.00
Germany	153	1,580,501	1.96	83	87,994	1.13
Greece	32	45,288	0.06	4	872	0.01
Hong Kong	123	372,658	0.46	51	15,332	0.20
Hungary	4	18,733	0.02	-	-	-
Iceland	15	8,670	0.01	4	793	0.01
India	505	1,718,685	2.13	277	205,505	2.63
Indonesia	77	162,291	0.20	35	15,150	0.19
Ireland	6	50,105	0.06	1	1,075	0.01
Israel	70	139,944	0.17	40	25,047	0.32
Italy	89	575,145	0.71	54	60,740	0.78
Japan	1434	5,058,406	6.26	928	415,394	5.32
Korea	479	1,080,551	1.34	320	121,826	1.56
Kuwait	21	69,099	0.09	13	8,006	0.10
Malaysia	81	144,721	0.18	42	22,368	0.29
Mexico	48	236,286	0.29	10	10,306	0.13
Netherlands	54	890,932	1.10	23	28,739	0.37
New Zealand	27	61,156	0.08	12	8,625	0.11
Norway	58	161,757	0.20	40	48,943	0.63
Pakistan	14	3,755	0.00	13	3,473	0.04
Philippines	31	54,802	0.07	7	2,863	0.04
Poland	30	82,564	0.10	20	24,154	0.31
Portugal	15	36,944	0.05	11	8,589	0.11
Qatar	21	68,078	0.08	4	2,540	0.03
Romania	8	10,876	0.01	1	138	0.00
Saudi Arabia	88	353,221	0.44	28	17,412	0.22
Singapore	67	239,461	0.30	31	18,266	0.23
South Africa	76	235,001	0.29	36	24,101	0.31
Spain	55	508,940	0.63	30	33,309	0.43
Sweden	141	678,026	0.84	89	118,852	1.52
Switzerland	115	1,661,401	2.06	63	82,092	1.05
Taiwan	499	1,570,456	1.94	377	250,812	3.21
Thailand	125	166,061	0.21	75	30,471	0.39
Turkiye	148	90,814	0.11	39	5,356	0.07
UAE	36	123,257	0.15	5	3,072	0.04
UK	274	2,866,552	3.55	171	267,239	3.42
USA	1737	50,191,158	62.12	1159	4,851,523	62.08
Totals	10126	80,791,615	100.00	5834	7,815,150	100.00

Country Breakdown

Country	FTSE All-World			FTSE Developed			FTSE Emerging		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	108	1,365,936	1.87	108	1,365,936	2.07	-	-	-
Austria	7	35,994	0.05	7	35,994	0.05	-	-	-
Belgium	15	169,838	0.23	15	169,838	0.26	-	-	-
Brazil	82	419,170	0.57	-	-	-	82	419,170	6.09
Canada	48	1,749,134	2.40	48	1,749,134	2.65	-	-	-
Chile	21	40,959	0.06	-	-	-	21	40,959	0.60
China	1241	1,917,559	2.63	-	-	-	1241	1,917,559	27.88
Colombia	3	8,610	0.01	-	-	-	3	8,610	0.13
Czech Rep.	4	10,027	0.01	-	-	-	4	10,027	0.15
Denmark	17	588,544	0.81	17	588,544	0.89	-	-	-
Egypt	3	4,284	0.01	-	-	-	3	4,284	0.06
Finland	14	167,477	0.23	14	167,477	0.25	-	-	-
France	69	2,003,616	2.75	69	2,003,616	3.03	-	-	-
Germany	70	1,492,507	2.05	70	1,492,507	2.26	-	-	-
Greece	28	44,416	0.06	-	-	-	28	44,416	0.65
Hong Kong	72	357,326	0.49	72	357,326	0.54	-	-	-
Hungary	4	18,733	0.03	-	-	-	4	18,733	0.27
Iceland	11	7,877	0.01	-	-	-	11	7,877	0.11
India	228	1,513,179	2.07	-	-	-	228	1,513,179	22.00
Indonesia	42	147,141	0.20	-	-	-	42	147,141	2.14
Ireland	5	49,030	0.07	5	49,030	0.07	-	-	-
Israel	30	114,897	0.16	30	114,897	0.17	-	-	-
Italy	35	514,404	0.70	35	514,404	0.78	-	-	-
Japan	506	4,643,013	6.36	506	4,643,013	7.02	-	-	-
Korea	159	958,725	1.31	159	958,725	1.45	-	-	-
Kuwait	8	61,094	0.08	-	-	-	8	61,094	0.89
Malaysia	39	122,353	0.17	-	-	-	39	122,353	1.78
Mexico	38	225,980	0.31	-	-	-	38	225,980	3.29
Netherlands	31	862,193	1.18	31	862,193	1.30	-	-	-
New Zealand	15	52,532	0.07	15	52,532	0.08	-	-	-
Norway	18	112,814	0.15	18	112,814	0.17	-	-	-
Pakistan	1	282	0.00	-	-	-	1	282	0.00
Philippines	24	51,939	0.07	-	-	-	24	51,939	0.76
Poland	10	58,410	0.08	10	58,410	0.09	-	-	-
Portugal	4	28,355	0.04	4	28,355	0.04	-	-	-
Qatar	17	65,538	0.09	-	-	-	17	65,538	0.95
Romania	7	10,738	0.01	-	-	-	7	10,738	0.16
Saudi Arabia	60	335,809	0.46	-	-	-	60	335,809	4.88
Singapore	36	221,195	0.30	36	221,195	0.33	-	-	-
South Africa	40	210,899	0.29	-	-	-	40	210,899	3.07
Spain	25	475,631	0.65	25	475,631	0.72	-	-	-
Sweden	52	559,175	0.77	52	559,175	0.85	-	-	-
Switzerland	52	1,579,309	2.16	52	1,579,309	2.39	-	-	-
Taiwan	122	1,319,644	1.81	-	-	-	122	1,319,644	19.19
Thailand	50	135,590	0.19	-	-	-	50	135,590	1.97
Turkiye	109	85,458	0.12	-	-	-	109	85,458	1.24
UAE	31	120,185	0.16	-	-	-	31	120,185	1.75
UK	103	2,599,313	3.56	103	2,599,313	3.93	-	-	-
USA	578	45,339,634	62.13	578	45,339,634	68.59	-	-	-
Totals	4292	72,976,465	100.00	2079	66,099,000	100.00	2213	6,877,466	100.00

Index Characteristics

Attributes	FTSE Global Equity Index Series w/ All Cap	FTSE Global Small Cap
Number of constituents	10126	5834
Net MCap (USDm)	80,791,615	7,815,150
Dividend Yield %	1.92	1.89
Constituent Sizes (Net MCap USDm)		
Average	7,979	1,340
Largest	3,127,258	50,847
Smallest	22	25
Median	855	492
Weight of Largest Constituent (%)	3.87	0.65
Top 10 Holdings (% Index MCap)	17.26	3.14

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4292	2079	2213
Net MCap (USDm)	72,976,465	66,099,000	6,877,466
Dividend Yield %	1.92	1.81	3.05
Constituent Sizes (Net MCap USDm)			
Average	17,003	31,794	3,108
Largest	3,127,258	3,127,258	584,199
Smallest	22	136	22
Median	2,555	8,189	700
Weight of Largest Constituent (%)	4.29	4.73	8.49
Top 10 Holdings (% Index MCap)	19.11	21.07	21.87

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