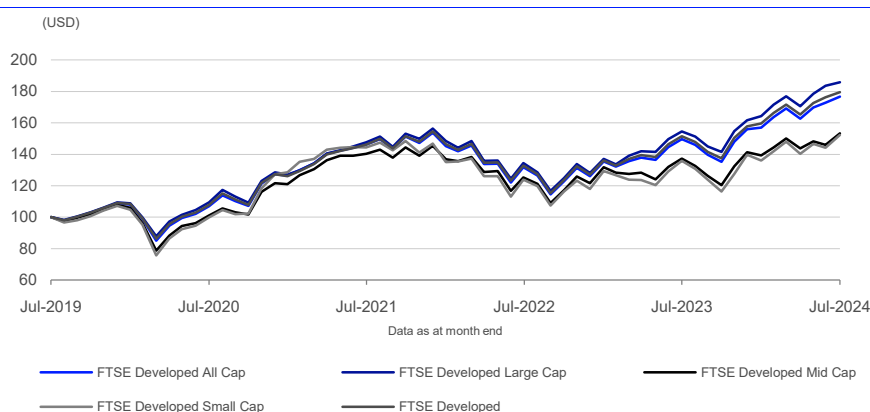


FTSE Developed All Cap Index

Data as at: 31 July 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 | 8.6 | 12.5 | 13.3 | 17.9 | 20.9 | 76.6 | 6.5 | 12.0 | 10.1 | 16.2 | 18.2 |
| FTSE Developed Large Cap | 9.0 | 13.1 | 15.0 | 20.2 | 26.0 | 85.9 | 8.0 | 13.2 | 10.0 | 15.9 | 17.5 |
| FTSE Developed Mid Cap | 6.6 | 10.0 | 8.4 | 11.6 | 9.3 | 53.3 | 3.0 | 8.9 | 11.1 | 17.2 | 20.0 |
| FTSE Developed Small Cap | 8.6 | 12.0 | 9.0 | 12.1 | 5.5 | 52.3 | 1.8 | 8.8 | 14.5 | 19.6 | 22.3 |
| FTSE Developed | 8.5 | 12.5 | 13.7 | 18.6 | 22.7 | 79.5 | 7.1 | 12.4 | 9.9 | 16.0 | 17.8 |

* 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 | 1.7 | 0.4 | 0.7 | 0.6 | -10.9 | -26.1 | -34.7 | -34.7 |
| FTSE Developed Large Cap | 1.9 | 0.5 | 0.8 | 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 | 0.4 | 0.4 | -15.5 | -30.4 | -40.8 | -40.8 |
| FTSE Developed | 1.8 | 0.4 | 0.7 | 0.7 | -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/Market | ICB Sector | Net MCap (USDm) | Wgt % |
|--------------------|----------------|-----------------------------------|-------------------|--------------|
| Apple Inc. | USA | Technology Hardware and Equipment | 3,223,862 | 4.25 |
| Microsoft Corp | USA | Software and Computer Services | 3,106,906 | 4.10 |
| Nvidia | USA | Technology Hardware and Equipment | 2,779,128 | 3.67 |
| Amazon.Com | USA | Retailers | 1,734,570 | 2.29 |
| Meta Platforms Inc | USA | Software and Computer Services | 1,038,941 | 1.37 |
| Alphabet Class A | USA | Software and Computer Services | 1,006,887 | 1.33 |
| Alphabet Class C | USA | Software and Computer Services | 851,644 | 1.12 |
| Broadcom | USA | Technology Hardware and Equipment | 729,607 | 0.96 |
| Lilly (Eli) & Co | USA | Pharmaceuticals and Biotechnology | 683,181 | 0.90 |
| Tesla | USA | Automobiles and Parts | 644,082 | 0.85 |
| Totals | | | 15,798,808 | 20.84 |

Country/Market Breakdown

| Country/Market | No. of Cons | Net MCap (USDm) | Wgt % |
|----------------|-------------|-------------------|---------------|
| Australia | 287 | 1,537,422 | 2.03 |
| Austria | 26 | 58,938 | 0.08 |
| Belgium | 37 | 202,134 | 0.27 |
| Canada | 167 | 2,247,179 | 2.96 |
| Denmark | 41 | 661,210 | 0.87 |
| Finland | 34 | 202,990 | 0.27 |
| France | 131 | 1,935,805 | 2.55 |
| Germany | 151 | 1,546,126 | 2.04 |
| Hong Kong | 123 | 366,975 | 0.48 |
| Ireland | 6 | 53,483 | 0.07 |
| Israel | 70 | 133,141 | 0.18 |
| Italy | 87 | 563,407 | 0.74 |
| Japan | 1424 | 5,081,709 | 6.70 |
| Korea | 480 | 1,059,673 | 1.40 |
| Netherlands | 54 | 862,108 | 1.14 |
| New Zealand | 27 | 62,776 | 0.08 |
| Norway | 58 | 167,772 | 0.22 |
| Poland | 30 | 83,596 | 0.11 |
| Portugal | 15 | 40,200 | 0.05 |
| Singapore | 67 | 257,786 | 0.34 |
| Spain | 54 | 506,365 | 0.67 |
| Sweden | 141 | 697,370 | 0.92 |
| Switzerland | 115 | 1,782,303 | 2.35 |
| UK | 272 | 3,087,802 | 4.07 |
| USA | 1728 | 52,615,341 | 69.40 |
| Totals | 5625 | 75,813,612 | 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 | 597 | 19,877,242 | 26.22 |
| 1510 | Telecommunications | 120 | 1,926,326 | 2.54 |
| 2010 | Health Care | 499 | 8,551,388 | 11.28 |
| 3010 | Banks | 274 | 4,562,467 | 6.02 |
| 3020 | Financial Services | 262 | 3,597,177 | 4.74 |
| 3030 | Insurance | 145 | 2,367,685 | 3.12 |
| 3510 | Real Estate | 429 | 2,129,861 | 2.81 |
| 4010 | Automobiles and Parts | 141 | 1,673,875 | 2.21 |
| 4020 | Consumer Products and Services | 307 | 2,234,189 | 2.95 |
| 4030 | Media | 109 | 949,759 | 1.25 |
| 4040 | Retailers | 189 | 4,057,273 | 5.35 |
| 4050 | Travel and Leisure | 210 | 1,359,856 | 1.79 |
| 4510 | Food Beverage and Tobacco | 215 | 2,371,841 | 3.13 |
| 4520 | Personal Care Drug and Grocery Stores | 137 | 1,456,734 | 1.92 |
| 5010 | Construction and Materials | 241 | 1,308,960 | 1.73 |
| 5020 | Industrial Goods and Services | 937 | 9,533,986 | 12.58 |
| 5510 | Basic Resources | 243 | 1,320,640 | 1.74 |
| 5520 | Chemicals | 176 | 1,105,217 | 1.46 |
| 6010 | Energy | 207 | 3,304,422 | 4.36 |
| 6510 | Utilities | 187 | 2,124,715 | 2.80 |
| Totals | | 5625 | 75,813,612 | 100.00 |

Index Characteristics

| Attributes | FTSE Developed All Cap | FTSE Developed Large Cap | FTSE Developed Mid Cap | FTSE Developed Small Cap |
|-----------------------------------|------------------------|--------------------------|------------------------|--------------------------|
| Number of constituents | 5625 | 758 | 1311 | 3556 |
| Net MCap (USDm) | 75,813,612 | 56,097,868 | 12,497,812 | 7,217,932 |
| Dividend Yield % | 1.78 | 1.71 | 2.10 | 1.77 |
| Constituent Sizes (Net MCap USDm) | | | | |
| Average | 13,478 | 74,008 | 9,533 | 2,030 |
| Largest | 3,223,862 | 3,223,862 | 65,729 | 34,698 |
| Smallest | 22 | 218 | 149 | 22 |
| Median | 1,930 | 26,689 | 4,381 | 906 |
| Weight of Largest Constituent (%) | 4.25 | 5.75 | 0.53 | 0.48 |
| Top 10 Holdings (% Index MCap) | 20.84 | 28.16 | 4.41 | 3.20 |

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