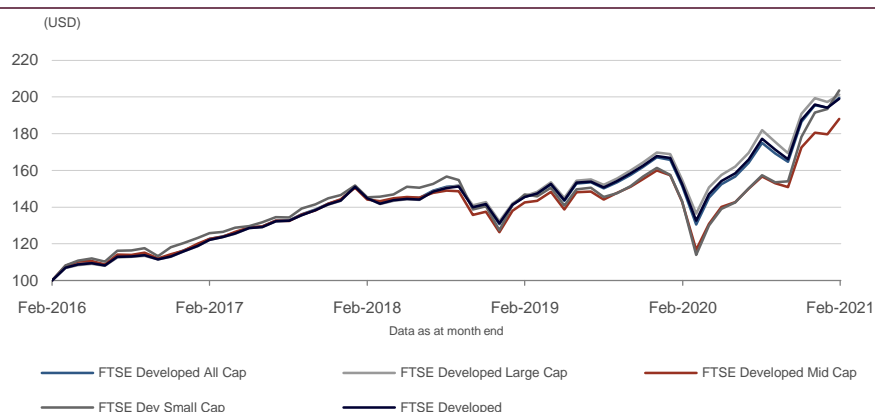


# FTSE Developed All Cap Index

Data as at: 26 February 2021

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	7.0	14.1	2.1	31.6	37.7	99.6	11.3	14.8	28.6	19.8	15.3
FTSE Developed Large Cap	5.5	10.7	1.0	29.9	38.7	101.3	11.5	15.0	28.0	18.7	14.5
FTSE Developed Mid Cap	9.0	19.9	4.2	31.6	30.5	88.0	9.3	13.5	30.1	22.3	17.3
FTSE Dev Small Cap	14.1	29.3	6.2	42.0	39.9	103.5	11.8	15.3	33.2	25.6	19.2
FTSE Developed	6.1	12.4	1.6	30.4	37.4	99.1	11.2	14.8	28.3	19.2	14.9

\* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Developed All Cap	-5.9	17.0	27.3	4.8	-0.4	8.6	23.6	-9.2	27.9	16.9
FTSE Developed Large Cap	-5.1	17.0	26.1	5.2	-0.5	8.0	23.8	-7.8	28.3	17.5
FTSE Developed Mid Cap	-7.7	17.4	30.0	4.5	0.7	8.9	24.1	-12.4	26.5	12.9
FTSE Dev Small Cap	-8.5	17.0	30.9	2.6	-1.3	12.1	21.8	-13.2	26.8	18.7
FTSE Developed	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7

## 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	0.8	0.6	1.0	0.7	-29.6	-34.7	-34.7	-34.7
FTSE Developed Large Cap	0.8	0.7	1.0	0.7	-27.8	-33.0	-33.0	-33.0
FTSE Developed Mid Cap	0.8	0.5	0.8	0.6	-33.5	-38.5	-38.5	-38.5
FTSE Dev Small Cap	1.0	0.5	0.8	0.6	-35.8	-40.8	-40.8	-40.8
FTSE Developed	0.8	0.6	1.0	0.7	-28.9	-34.0	-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 %
Apple Inc.	USA	Technology Hardware & Equipment	1,954,071	3.26
Microsoft Corp	USA	Software & Computer Services	1,737,623	2.90
Amazon.Com	USA	General Retailers	1,309,557	2.18
Facebook Class A	USA	Software & Computer Services	617,709	1.03
Alphabet Class A	USA	Software & Computer Services	606,062	1.01
Alphabet Class C	USA	Software & Computer Services	591,381	0.99
Tesla	USA	Automobiles & Parts	510,042	0.85
JPMorgan Chase & Co	USA	Banks	445,121	0.74
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	417,235	0.70
Visa	USA	Financial Services	358,079	0.60
<b>Totals</b>			<b>8,546,880</b>	<b>14.25</b>

## Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	269	1,414,249	2.36
Austria	26	56,270	0.09
Belgium	42	197,809	0.33
Canada	178	1,889,744	3.15
Denmark	40	416,204	0.69
Finland	32	247,525	0.41
France	139	1,770,062	2.95
Germany	151	1,631,612	2.72
Hong Kong	148	650,503	1.08
Ireland	9	41,369	0.07
Israel	64	100,548	0.17
Italy	88	464,535	0.77
Japan	1392	4,804,669	8.01
Korea	442	1,212,387	2.02
Netherlands	53	723,227	1.21
New Zealand	36	76,237	0.13
Norway	46	154,466	0.26
Poland	31	59,013	0.10
Portugal	14	35,583	0.06
Singapore	73	222,796	0.37
Spain	59	436,420	0.73
Sweden	121	695,683	1.16
Switzerland	113	1,572,230	2.62
UK	289	2,780,899	4.64
USA	1743	38,317,739	63.89
<b>Totals</b>	<b>5598</b>	<b>59,971,778</b>	<b>100.00</b>

## 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 %
0500	Oil & Gas	170	2,019,087	3.37
1300	Chemicals	208	1,283,275	2.14
1700	Basic Resources	211	1,197,534	2.00
2300	Construction & Materials	244	977,825	1.63
2700	Industrial Goods & Services	965	7,569,734	12.62
3300	Automobiles & Parts	131	1,570,907	2.62
3500	Food & Beverage	220	1,849,924	3.08
3700	Personal & Household Goods	306	3,027,984	5.05
4500	Health Care	480	6,995,442	11.66
5300	Retail	352	4,160,327	6.94
5500	Media	142	1,554,862	2.59
5700	Travel & Leisure	253	1,501,651	2.50
6500	Telecommunications	70	1,157,243	1.93
7500	Utilities	162	1,622,996	2.71
8300	Banks	301	3,721,642	6.21
8500	Insurance	149	2,250,374	3.75
8600	Real Estate	480	2,139,439	3.57
8700	Financial Services	250	2,832,332	4.72
9500	Technology	504	12,539,200	20.91
<b>Totals</b>		<b>5598</b>	<b>59,971,778</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Developed All Cap	FTSE Developed Large Cap	FTSE Developed Mid Cap	FTSE Dev Small Cap
Number of constituents	5598	830	1301	3467
Net MCap (USDm)	59,971,778	42,443,013	10,541,233	6,987,532
Dividend Yield %	1.79	1.86	1.75	1.41
Constituent Sizes (Net MCap USDm)				
Average	10,713	51,136	8,102	2,015
Largest	1,954,071	1,954,071	59,902	42,946
Smallest	46	235	116	46
Median	2,142	21,592	4,418	991
Weight of Largest Constituent (%)	3.26	4.60	0.57	0.61
Top 10 Holdings (% Index MCap)	14.25	20.14	4.47	3.65

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Data definitions available from  
info@ftserussell.com

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521