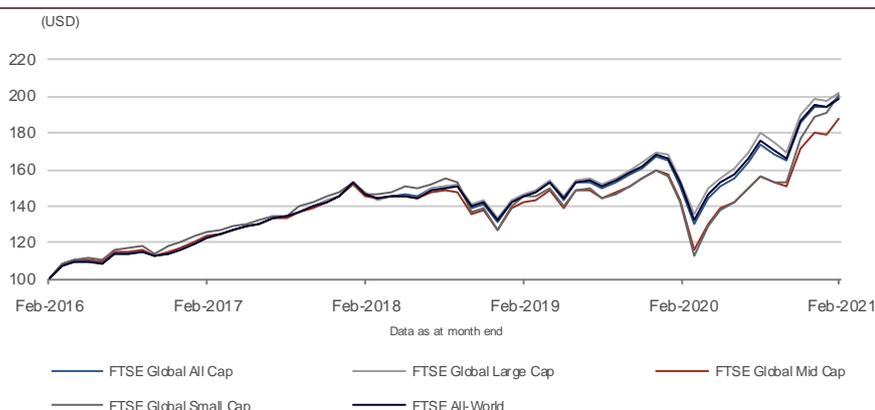


FTSE Global All Cap Index

Data as at: 26 February 2021

The FTSE Global All Cap Index is a market-capitalisation weighted index representing the performance of the large, mid and small cap stocks globally. The index aggregate of around 8,000 stocks cover Developed and Emerging 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 Global All Cap	7.5	14.8	2.4	31.8	35.9	99.5	10.8	14.8	27.4	19.5	15.1
FTSE Global Large Cap	6.1	11.8	1.4	30.4	36.9	101.6	11.0	15.1	26.8	18.5	14.3
FTSE Global Mid Cap	9.1	20.2	4.1	31.5	29.2	87.6	8.9	13.4	29.3	22.0	17.2
FTSE Global Small Cap	14.0	28.6	6.2	41.2	37.6	101.2	11.2	15.0	31.5	24.8	18.9
FTSE All-World	6.7	13.3	1.9	30.7	35.7	99.3	10.7	14.8	27.1	19.0	14.8

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Global All Cap	-7.6	17.2	23.9	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8
FTSE Global Large Cap	-6.8	16.9	22.6	4.9	-1.9	8.5	24.7	-8.4	27.5	17.3
FTSE Global Mid Cap	-9.4	18.2	26.8	4.3	-0.6	9.4	24.4	-12.4	26.0	12.7
FTSE Global Small Cap	-10.4	17.8	28.0	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4
FTSE All-World	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6

FEATURES

Coverage

Approximately 8,000 stocks that cover Developed and Emerging 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 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global All Cap	0.9	0.6	1.0	0.7	-29.4	-34.3	-34.3	-34.3
FTSE Global Large Cap	0.9	0.7	1.1	0.7	-27.7	-32.7	-32.7	-32.7
FTSE Global Mid Cap	0.8	0.4	0.8	0.6	-33.6	-38.7	-38.7	-38.7
FTSE Global Small Cap	1.0	0.5	0.8	0.6	-35.4	-40.5	-40.5	-40.5
FTSE All-World	0.9	0.6	1.0	0.7	-28.7	-33.7	-33.7	-33.7

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

Drawdown - based on daily data

INFORMATION**Index Launch**

1 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 and Local

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	269	1,414,249	2.09
Austria	26	56,270	0.08
Belgium	42	197,809	0.29
Brazil	143	393,511	0.58
Canada	178	1,889,744	2.79
Chile	33	51,915	0.08
China	1587	3,343,845	4.93
Colombia	12	21,196	0.03
Czech Rep.	5	8,971	0.01
Denmark	40	416,204	0.61
Egypt	15	10,405	0.02
Finland	32	247,525	0.37
France	139	1,770,062	2.61
Germany	151	1,631,612	2.41
Greece	22	20,869	0.03
Hong Kong	148	650,503	0.96
Hungary	5	17,878	0.03
India	314	874,205	1.29
Indonesia	65	120,640	0.18
Ireland	9	41,369	0.06
Israel	64	100,548	0.15
Italy	88	464,535	0.69
Japan	1392	4,804,669	7.09
Korea	442	1,212,387	1.79
Kuwait	17	46,610	0.07
Malaysia	89	160,425	0.24
Mexico	56	152,941	0.23
Netherlands	53	723,227	1.07
New Zealand	36	76,237	0.11
Norway	46	154,466	0.23
Pakistan	22	7,525	0.01
Philippines	39	68,720	0.10
Poland	31	59,013	0.09
Portugal	14	35,583	0.05
Qatar	21	59,596	0.09
Romania	2	2,746	0.00
Russia	43	206,779	0.31
Saudi Arabia	82	232,522	0.34
Singapore	73	222,796	0.33
South Africa	103	327,966	0.48
Spain	59	436,420	0.64
Sweden	121	695,683	1.03
Switzerland	113	1,572,230	2.32
Taiwan	444	1,358,514	2.00
Thailand	127	207,711	0.31
Turkey	74	46,767	0.07
UAE	19	56,260	0.08
UK	289	2,780,899	4.10
USA	1743	38,317,739	56.54
Totals	8937	67,770,296	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware & Equipment	1,954,071	2.88
Microsoft Corp	USA	Software & Computer Services	1,737,623	2.56
Amazon.Com	USA	General Retailers	1,309,557	1.93
Facebook Class A	USA	Software & Computer Services	617,709	0.91
Alphabet Class A	USA	Software & Computer Services	606,062	0.89
Alphabet Class C	USA	Software & Computer Services	591,381	0.87
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	522,148	0.77
Tesla	USA	Automobiles & Parts	510,042	0.75
Tencent Holdings (P Chip)	China	Software & Computer Services	488,622	0.72
JPMorgan Chase & Co	USA	Banks	445,121	0.66
Totals			8,782,337	12.96

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	267	2,430,531	3.59
1000	Basic Materials	777	3,035,983	4.48
2000	Industrials	1904	9,236,239	13.63
3000	Consumer Goods	1117	7,209,073	10.64
4000	Health Care	733	7,320,314	10.80
5000	Consumer Services	1027	8,382,487	12.37
6000	Telecommunications	121	1,335,464	1.97
7000	Utilities	318	1,813,334	2.68
8000	Financials	1825	12,656,572	18.68
9000	Technology	848	14,350,300	21.17
Totals		8937	67,770,296	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	8937	1725	2226	4986
Net MCap (USDm)	67,770,296	48,757,741	11,346,782	7,665,774
Dividend Yield %	1.82	1.88	1.82	1.48
Constituent Sizes (Net MCap USDm)				
Average	7,583	28,265	5,097	1,537
Largest	1,954,071	1,954,071	59,902	42,946
Smallest	30	83	35	30
Median	1,217	6,717	1,920	626
Weight of Largest Constituent (%)	2.88	4.01	0.53	0.56
Top 10 Holdings (% Index MCap)	12.96	18.01	4.16	3.33

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