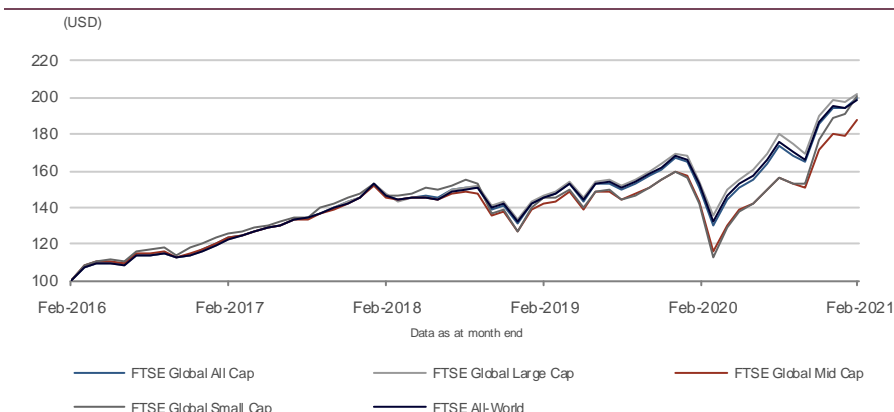


# FTSE Global All Cap Index

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         |
| <b>Totals</b> | <b>8937</b> | <b>67,770,296</b> | <b>100.00</b> |

## 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         |
| <b>Totals</b>                      |         |                                 | <b>8,782,337</b> | <b>12.96</b> |

## 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         |
| <b>Totals</b> |                    | <b>8937</b> | <b>67,770,296</b> | <b>100.00</b> |

## 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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