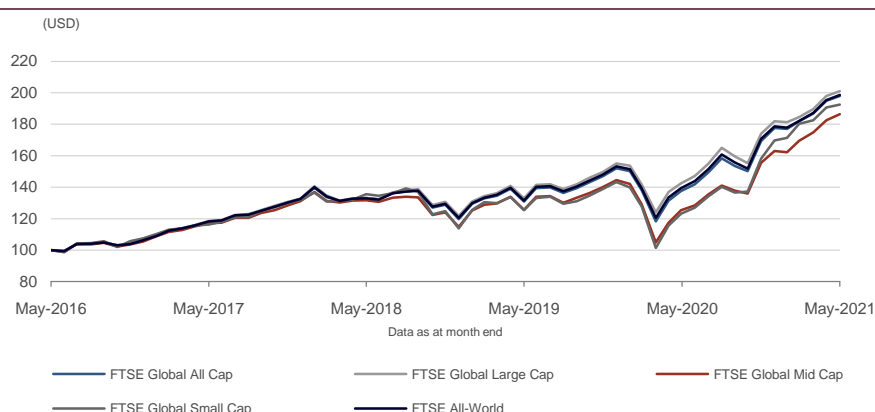


FTSE Global All Cap Index

Data as at: 31 May 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 covers 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	8.8	17.0	11.4	43.9	48.6	97.9	14.1	14.6	13.8	19.6	14.9
FTSE Global Large Cap	8.9	15.6	10.5	41.1	51.0	101.0	14.7	15.0	13.6	18.6	14.2
FTSE Global Mid Cap	9.9	20.0	14.4	48.6	41.6	86.4	12.3	13.3	14.4	22.2	17.0
FTSE Global Small Cap	6.8	21.7	13.4	56.2	41.9	92.4	12.4	14.0	16.4	25.2	18.7
FTSE All-World	9.1	16.4	11.2	42.5	49.5	98.6	14.4	14.7	13.6	19.1	14.6

* 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

Large, mid and small cap stocks across 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	3.0	0.7	1.0	0.7	-7.3	-34.3	-34.3	-34.3
FTSE Global Large Cap	2.9	0.7	1.1	0.7	-7.4	-32.7	-32.7	-32.7
FTSE Global Mid Cap	3.2	0.5	0.8	0.6	-7.3	-38.7	-38.7	-38.7
FTSE Global Small Cap	3.3	0.4	0.7	0.6	-7.9	-40.5	-40.5	-40.5
FTSE All-World	3.0	0.7	1.0	0.7	-7.3	-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	286	1,536,025	2.08
Austria	26	65,580	0.09
Belgium	42	219,906	0.30
Brazil	148	481,968	0.65
Canada	178	2,175,567	2.95
Chile	32	48,583	0.07
China	1704	3,256,262	4.42
Colombia	11	16,635	0.02
Czech Rep.	5	10,397	0.01
Denmark	41	468,752	0.64
Egypt	15	9,120	0.01
Finland	35	275,558	0.37
France	141	1,991,709	2.70
Germany	159	1,783,801	2.42
Greece	22	25,224	0.03
Hong Kong	145	671,025	0.91
Hungary	5	20,146	0.03
India	341	1,028,413	1.40
Indonesia	68	114,220	0.16
Ireland	9	50,605	0.07
Israel	69	118,745	0.16
Italy	91	521,663	0.71
Japan	1390	4,865,963	6.60
Korea	467	1,290,959	1.75
Kuwait	18	52,537	0.07
Malaysia	92	158,070	0.21
Mexico	54	178,181	0.24
Netherlands	54	816,270	1.11
New Zealand	37	76,253	0.10
Norway	48	174,913	0.24
Pakistan	22	7,710	0.01
Philippines	40	68,905	0.09
Poland	32	73,175	0.10
Portugal	14	40,283	0.05
Qatar	21	62,978	0.09
Romania	2	3,455	0.00
Russia	43	235,033	0.32
Saudi Arabia	81	265,452	0.36
Singapore	74	239,500	0.33
South Africa	102	376,612	0.51
Spain	61	493,947	0.67
Sweden	139	815,483	1.11
Switzerland	111	1,721,856	2.34
Taiwan	456	1,458,520	1.98
Thailand	130	206,138	0.28
Turkey	78	41,323	0.06
UAE	20	63,091	0.09
UK	287	3,067,317	4.16
USA	1763	41,945,611	56.92
Totals	9209	73,689,440	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	1,971,136	2.67
Microsoft Corp	USA	Software and Computer Services	1,866,984	2.53
Amazon.Com	USA	Retailers	1,364,659	1.85
Facebook Class A	USA	Software and Computer Services	788,213	1.07
Alphabet Class A	USA	Software and Computer Services	706,459	0.96
Alphabet Class C	USA	Software and Computer Services	700,171	0.95
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	519,005	0.70
JPMorgan Chase & Co	USA	Banks	496,750	0.67
Tesla	USA	Automobiles and Parts	478,030	0.65
Tencent Holdings (P Chip)	China	Software and Computer Services	471,611	0.64
Totals			9,363,019	12.71

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1019	15,380,557	20.87
15	Telecommunications	269	2,377,053	3.23
20	Health Care	814	8,086,676	10.97
30	Financials	1114	10,695,318	14.51
35	Real Estate	720	2,641,737	3.58
40	Consumer Discretionary	1465	11,374,705	15.44
45	Consumer Staples	604	4,435,214	6.02
50	Industrials	1739	10,572,866	14.35
55	Basic Materials	797	3,351,335	4.55
60	Energy	308	2,635,672	3.58
65	Utilities	360	2,138,307	2.90
Totals		9209	73,689,440	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	9209	1731	2308	5170
Net MCap (USDm)	73,689,440	53,447,707	12,359,886	7,881,847
Dividend Yield %	1.69	1.73	1.70	1.42
Constituent Sizes (Net MCap USDm)				
Average	8,002	30,877	5,355	1,525
Largest	1,971,136	1,971,136	56,502	20,016
Smallest	0	0	38	0
Median	1,258	7,421	1,992	647
Weight of Largest Constituent (%)	2.67	3.69	0.46	0.25
Top 10 Holdings (% Index MCap)	12.71	17.52	3.63	2.05

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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
email 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