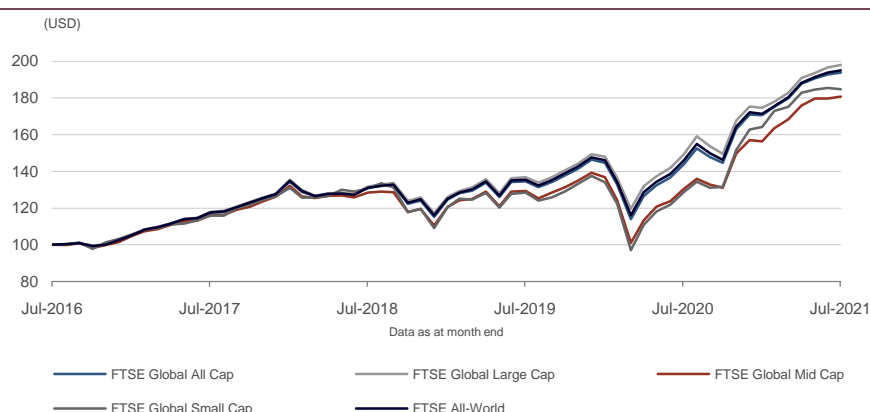


FTSE Global All Cap Index

Data as at: 30 July 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	3.3	13.7	13.3	34.8	47.9	93.9	13.9	14.2	12.0	19.5	14.9
FTSE Global Large Cap	3.8	13.4	12.9	32.7	50.3	98.0	14.5	14.6	11.9	18.4	14.1
FTSE Global Mid Cap	2.8	15.6	15.1	38.6	40.6	80.7	12.0	12.6	12.6	22.1	16.9
FTSE Global Small Cap	1.0	12.4	13.5	43.6	41.3	84.7	12.2	13.1	14.7	25.0	18.6
FTSE All-World	3.6	13.8	13.3	33.8	48.7	95.1	14.1	14.3	11.9	19.0	14.5

* 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	2.8	0.7	1.0	0.7	-7.3	-34.3	-34.3	-34.3
FTSE Global Large Cap	2.6	0.8	1.0	0.8	-7.4	-32.7	-32.7	-32.7
FTSE Global Mid Cap	2.9	0.5	0.7	0.7	-6.5	-38.7	-38.7	-38.7
FTSE Global Small Cap	2.8	0.5	0.7	0.6	-6.9	-40.5	-40.5	-40.5
FTSE All-World	2.7	0.7	1.0	0.8	-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	1,498,232	1.99
Austria	26	63,131	0.08
Belgium	42	215,282	0.29
Brazil	153	511,394	0.68
Canada	179	2,167,147	2.87
Chile	32	42,276	0.06
China	1611	2,887,901	3.83
Colombia	11	16,573	0.02
Czech Rep.	5	9,504	0.01
Denmark	41	495,736	0.66
Egypt	15	9,363	0.01
Finland	35	291,386	0.39
France	140	1,985,900	2.63
Germany	159	1,761,539	2.33
Greece	22	25,128	0.03
Hong Kong	146	638,812	0.85
Hungary	5	19,704	0.03
India	343	1,085,447	1.44
Indonesia	68	105,101	0.14
Ireland	9	53,130	0.07
Israel	69	121,699	0.16
Italy	91	515,230	0.68
Japan	1391	4,833,830	6.41
Korea	469	1,248,508	1.65
Kuwait	18	56,678	0.08
Malaysia	93	147,851	0.20
Mexico	54	179,420	0.24
Netherlands	54	846,696	1.12
New Zealand	37	75,511	0.10
Norway	48	169,600	0.22
Pakistan	22	7,008	0.01
Philippines	40	62,922	0.08
Poland	32	70,399	0.09
Portugal	15	37,027	0.05
Qatar	21	61,618	0.08
Romania	2	3,437	0.00
Russia	44	242,021	0.32
Saudi Arabia	82	280,047	0.37
Singapore	74	237,758	0.32
South Africa	103	340,553	0.45
Spain	61	465,276	0.62
Sweden	135	840,467	1.11
Switzerland	111	1,821,523	2.41
Taiwan	455	1,447,240	1.92
Thailand	132	189,927	0.25
Turkey	79	40,840	0.05
UAE	20	64,027	0.08
UK	289	3,058,680	4.05
USA	1765	44,098,523	58.45
Totals	9134	75,447,002	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,287,456	3.03
Microsoft Corp	USA	Software and Computer Services	2,144,767	2.84
Amazon.Com	USA	Retailers	1,442,670	1.91
Facebook Class A	USA	Software and Computer Services	851,767	1.13
Alphabet Class A	USA	Software and Computer Services	809,558	1.07
Alphabet Class C	USA	Software and Computer Services	766,119	1.02
Tesla	USA	Automobiles and Parts	532,518	0.71
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	497,735	0.66
Nvidia	USA	Technology Hardware and Equipment	465,966	0.62
JPMorgan Chase & Co	USA	Banks	455,978	0.60
Totals			10,254,533	13.59

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1003	16,706,130	22.14
15	Telecommunications	257	2,420,663	3.21
20	Health Care	806	8,586,611	11.38
30	Financials	1114	10,246,824	13.58
35	Real Estate	709	2,767,169	3.67
40	Consumer Discretionary	1458	11,562,335	15.33
45	Consumer Staples	604	4,386,591	5.81
50	Industrials	1712	10,683,245	14.16
55	Basic Materials	799	3,348,220	4.44
60	Energy	313	2,588,320	3.43
65	Utilities	359	2,150,895	2.85
Totals		9134	75,447,002	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	9134	1738	2289	5107
Net MCap (USDm)	75,447,002	54,874,046	12,534,864	8,038,092
Dividend Yield %	1.67	1.69	1.72	1.42
Constituent Sizes (Net MCap USDm)				
Average	8,260	31,573	5,476	1,574
Largest	2,287,456	2,287,456	54,509	25,662
Smallest	0	73	0	7
Median	1,270	7,205	1,972	668
Weight of Largest Constituent (%)	3.03	4.17	0.43	0.32
Top 10 Holdings (% Index MCap)	13.59	18.69	3.75	2.30

© 2021 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

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