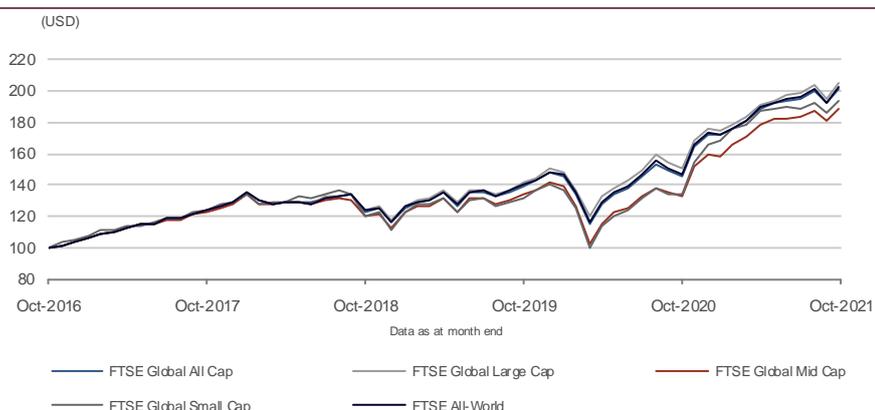


FTSE Global All Cap Index

Data as at: 29 October 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	3.2	6.7	17.0	38.4	63.6	101.8	17.8	15.1	10.7	19.1	15.1
FTSE Global Large Cap	3.5	7.4	16.8	36.9	65.2	105.8	18.2	15.5	10.5	18.0	14.4
FTSE Global Mid Cap	2.7	5.6	18.2	41.6	57.5	88.6	16.3	13.5	11.4	21.7	17.0
FTSE Global Small Cap	2.6	3.6	16.4	44.0	60.8	93.7	17.2	14.1	13.9	24.6	18.7
FTSE All-World	3.3	7.0	17.1	37.7	64.0	102.8	17.9	15.2	10.5	18.5	14.7

* 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	3.3	0.9	1.0	0.9	-5.4	-34.3	-34.3	-34.3
FTSE Global Large Cap	3.2	1.0	1.1	0.9	-5.7	-32.7	-32.7	-32.7
FTSE Global Mid Cap	3.4	0.7	0.8	0.8	-4.5	-38.7	-38.7	-38.7
FTSE Global Small Cap	2.9	0.7	0.8	0.7	-5.5	-40.5	-40.5	-40.5
FTSE All-World	3.3	1.0	1.0	0.9	-5.5	-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	296	1,527,087	1.95
Austria	26	65,998	0.08
Belgium	42	214,808	0.27
Brazil	158	384,945	0.49
Canada	180	2,264,511	2.90
Chile	31	38,868	0.05
China	1682	2,899,247	3.71
Colombia	10	18,335	0.02
Czech Rep.	5	10,077	0.01
Denmark	42	509,895	0.65
Egypt	15	10,624	0.01
Finland	36	276,329	0.35
France	141	1,986,031	2.54
Germany	164	1,718,326	2.20
Greece	22	25,389	0.03
Hong Kong	159	622,933	0.80
Hungary	5	21,474	0.03
India	369	1,208,928	1.55
Indonesia	69	129,783	0.17
Ireland	9	52,440	0.07
Israel	72	139,586	0.18
Italy	91	528,927	0.68
Japan	1394	4,904,797	6.28
Korea	479	1,148,828	1.47
Kuwait	18	60,989	0.08
Malaysia	92	158,285	0.20
Mexico	53	175,332	0.22
Netherlands	57	963,446	1.23
New Zealand	40	86,103	0.11
Norway	49	185,425	0.24
Pakistan	22	6,562	0.01
Philippines	41	72,305	0.09
Poland	32	74,318	0.10
Portugal	14	41,200	0.05
Qatar	21	68,070	0.09
Romania	4	5,166	0.01
Russia	49	277,646	0.36
Saudi Arabia	84	290,698	0.37
Singapore	75	240,213	0.31
South Africa	103	296,500	0.38
Spain	59	471,539	0.60
Sweden	141	835,002	1.07
Switzerland	115	1,817,651	2.33
Taiwan	466	1,450,139	1.86
Thailand	129	204,602	0.26
Turkey	80	39,664	0.05
UAE	21	74,498	0.10
UK	293	3,073,415	3.93
USA	1826	46,477,464	59.47
Totals	9381	78,154,396	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	2,496,394	3.19
Apple Inc.	USA	Technology Hardware and Equipment	2,349,245	3.01
Amazon.Com	USA	Retailers	1,462,110	1.87
Alphabet Class A	USA	Software and Computer Services	889,594	1.14
Tesla	USA	Automobiles and Parts	887,161	1.14
Alphabet Class C	USA	Software and Computer Services	831,196	1.06
Facebook Class A	USA	Software and Computer Services	773,523	0.99
Nvidia	USA	Technology Hardware and Equipment	610,973	0.78
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	509,166	0.65
JPMorgan Chase & Co	USA	Banks	503,813	0.64
Totals			11,313,175	14.48

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1048	17,771,883	22.74
15	Telecommunications	265	2,279,461	2.92
20	Health Care	855	8,703,795	11.14
30	Financials	1126	11,127,298	14.24
35	Real Estate	713	2,791,164	3.57
40	Consumer Discretionary	1490	12,089,175	15.47
45	Consumer Staples	611	4,369,040	5.59
50	Industrials	1751	10,609,221	13.57
55	Basic Materials	830	3,188,560	4.08
60	Energy	323	3,021,430	3.87
65	Utilities	369	2,203,370	2.82
Totals		9381	78,154,396	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	9381	1798	2302	5281
Net MCap (USDm)	78,154,396	57,456,097	12,393,203	8,305,096
Dividend Yield %	1.71	1.74	1.74	1.45
Constituent Sizes (Net MCap USDm)				
Average	8,331	31,956	5,384	1,573
Largest	2,496,394	2,496,394	62,315	23,193
Smallest	0	71	33	0
Median	1,236	7,026	1,976	664
Weight of Largest Constituent (%)	3.19	4.34	0.50	0.28
Top 10 Holdings (% Index MCap)	14.48	19.69	3.70	2.23

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