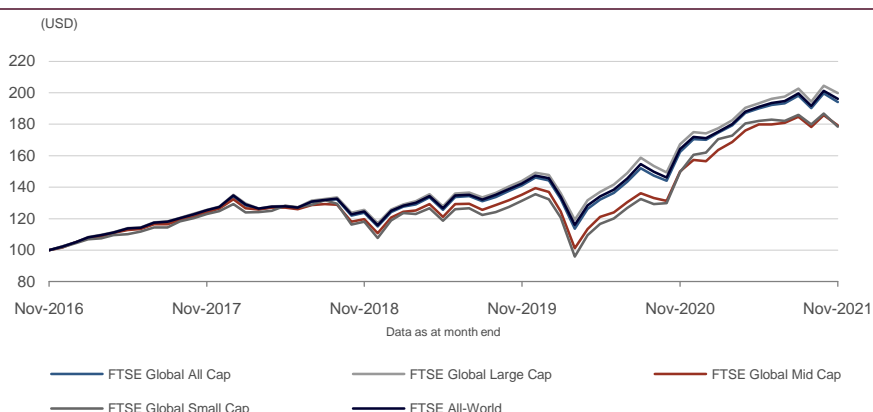


# FTSE Global All Cap Index

Data as at: 30 November 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	-2.0	2.2	13.9	19.5	56.8	94.2	16.2	14.2	10.3	18.9	15.2
FTSE Global Large Cap	-1.5	3.3	14.1	19.4	59.0	99.8	16.7	14.8	10.0	17.9	14.5
FTSE Global Mid Cap	-2.9	-0.3	14.0	19.6	49.8	79.3	14.4	12.4	10.9	21.6	17.2
FTSE Global Small Cap	-4.0	-1.9	11.2	19.3	51.3	78.5	14.8	12.3	13.6	24.5	18.8
FTSE All-World	-1.7	2.7	14.1	19.5	57.5	96.2	16.3	14.4	10.0	18.4	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

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	1.8	1.0	0.9	0.9	-5.4	-34.3	-34.3	-34.3
FTSE Global Large Cap	1.9	1.0	1.0	0.9	-5.7	-32.7	-32.7	-32.7
FTSE Global Mid Cap	1.7	0.8	0.7	0.8	-5.7	-38.7	-38.7	-38.7
FTSE Global Small Cap	1.4	0.7	0.7	0.7	-7.6	-40.5	-40.5	-40.5
FTSE All-World	1.9	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	1,425,550	1.88
Austria	26	64,116	0.08
Belgium	42	200,773	0.26
Brazil	157	376,688	0.50
Canada	179	2,147,295	2.83
Chile	31	40,339	0.05
China	1681	2,746,513	3.62
Colombia	10	16,853	0.02
Czech Rep.	5	10,044	0.01
Denmark	42	479,343	0.63
Egypt	15	10,683	0.01
Finland	36	264,156	0.35
France	141	1,899,964	2.50
Germany	163	1,609,693	2.12
Greece	22	24,577	0.03
Hong Kong	159	591,107	0.78
Hungary	5	19,574	0.03
India	368	1,178,705	1.55
Indonesia	69	125,351	0.17
Ireland	9	48,759	0.06
Israel	72	142,771	0.19
Italy	91	491,320	0.65
Japan	1392	4,744,842	6.25
Korea	479	1,089,392	1.43
Kuwait	18	58,585	0.08
Malaysia	92	149,912	0.20
Mexico	53	162,449	0.21
Netherlands	57	903,167	1.19
New Zealand	40	79,351	0.10
Norway	48	169,280	0.22
Pakistan	22	6,132	0.01
Philippines	41	73,751	0.10
Poland	32	65,600	0.09
Portugal	14	39,163	0.05
Qatar	21	65,460	0.09
Romania	4	4,868	0.01
Russia	49	246,822	0.32
Saudi Arabia	84	266,510	0.35
Singapore	76	225,978	0.30
South Africa	103	282,921	0.37
Spain	59	422,848	0.56
Sweden	141	788,885	1.04
Switzerland	115	1,787,374	2.35
Taiwan	466	1,488,609	1.96
Thailand	129	193,306	0.25
Turkey	80	34,217	0.05
UAE	19	79,999	0.11
UK	293	2,890,352	3.80
USA	1824	45,728,990	60.20
<b>Totals</b>	<b>9370</b>	<b>75,962,940</b>	<b>100.00</b>

**Top 10 Constituents**

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,592,324	3.41
Microsoft Corp	USA	Software and Computer Services	2,488,640	3.28
Amazon.Com	USA	Retailers	1,520,483	2.00
Tesla	USA	Automobiles and Parts	911,658	1.20
Alphabet Class A	USA	Software and Computer Services	852,648	1.12
Alphabet Class C	USA	Software and Computer Services	798,578	1.05
Nvidia	USA	Technology Hardware and Equipment	780,856	1.03
Meta Platforms Inc	USA	Software and Computer Services	775,651	1.02
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	514,418	0.68
JPMorgan Chase & Co	USA	Banks	471,014	0.62
<b>Totals</b>			<b>11,706,271</b>	<b>15.41</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1048	18,075,475	23.80
15	Telecommunications	266	2,212,228	2.91
20	Health Care	854	8,331,983	10.97
30	Financials	1126	10,456,150	13.76
35	Real Estate	708	2,710,240	3.57
40	Consumer Discretionary	1492	11,810,138	15.55
45	Consumer Staples	611	4,224,512	5.56
50	Industrials	1749	10,129,790	13.34
55	Basic Materials	827	3,069,771	4.04
60	Energy	321	2,799,607	3.69
65	Utilities	368	2,143,044	2.82
<b>Totals</b>		<b>9370</b>	<b>75,962,940</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	9370	1800	2301	5269
Net MCap (USDm)	75,962,940	56,119,777	11,939,976	7,903,188
Dividend Yield %	1.77	1.79	1.81	1.53
Constituent Sizes (Net MCap USDm)				
Average	8,107	31,178	5,189	1,500
Largest	2,592,324	2,592,324	56,071	25,950
Smallest	0	62	33	0
Median	1,177	6,883	1,835	631
Weight of Largest Constituent (%)	3.41	4.62	0.47	0.33
Top 10 Holdings (% Index MCap)	15.41	20.86	3.91	2.37

© 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](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto: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