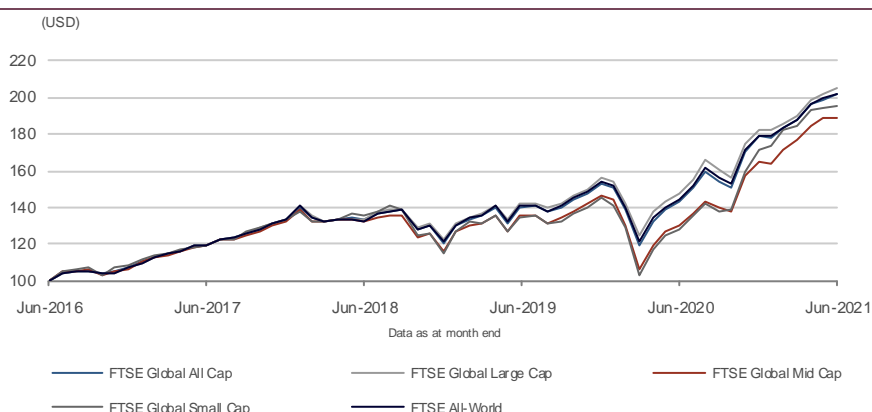


FTSE Global All Cap Index

Data as at: 30 June 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	7.2	12.7	12.7	41.1	51.3	101.5	14.8	15.0	12.1	19.5	14.9
FTSE Global Large Cap	7.5	12.1	12.1	38.6	54.1	104.9	15.5	15.4	12.1	18.5	14.2
FTSE Global Mid Cap	6.7	14.4	14.4	45.2	42.7	88.8	12.6	13.6	12.6	22.1	17.0
FTSE Global Small Cap	5.9	13.9	13.9	52.3	43.7	95.6	12.8	14.4	14.6	25.0	18.7
FTSE All-World	7.4	12.6	12.6	39.8	52.2	102.2	15.0	15.1	12.0	19.0	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	3.3	0.8	1.0	0.7	-7.3	-34.3	-34.3	-34.3
FTSE Global Large Cap	3.1	0.8	1.1	0.8	-7.4	-32.7	-32.7	-32.7
FTSE Global Mid Cap	3.4	0.6	0.8	0.6	-6.5	-38.7	-38.7	-38.7
FTSE Global Small Cap	3.4	0.5	0.8	0.6	-6.9	-40.5	-40.5	-40.5
FTSE All-World	3.2	0.8	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	287	1,519,531	2.02
Austria	26	63,155	0.08
Belgium	42	216,456	0.29
Brazil	152	544,122	0.72
Canada	179	2,166,662	2.88
Chile	32	45,202	0.06
China	1628	3,346,000	4.45
Colombia	11	17,215	0.02
Czech Rep.	5	9,552	0.01
Denmark	41	474,300	0.63
Egypt	15	8,837	0.01
Finland	35	275,900	0.37
France	141	1,961,617	2.61
Germany	159	1,758,550	2.34
Greece	22	24,208	0.03
Hong Kong	146	661,834	0.88
Hungary	5	19,545	0.03
India	343	1,071,799	1.43
Indonesia	68	106,901	0.14
Ireland	9	49,493	0.07
Israel	69	119,324	0.16
Italy	91	512,379	0.68
Japan	1391	4,887,072	6.50
Korea	468	1,314,945	1.75
Kuwait	18	54,711	0.07
Malaysia	93	153,073	0.20
Mexico	54	176,706	0.24
Netherlands	54	808,251	1.08
New Zealand	37	76,183	0.10
Norway	48	171,689	0.23
Pakistan	22	7,236	0.01
Philippines	40	70,329	0.09
Poland	32	69,991	0.09
Portugal	14	37,422	0.05
Qatar	21	61,300	0.08
Romania	2	3,344	0.00
Russia	44	246,279	0.33
Saudi Arabia	82	279,476	0.37
Singapore	74	234,737	0.31
South Africa	103	346,189	0.46
Spain	61	471,771	0.63
Sweden	135	792,478	1.05
Switzerland	111	1,757,687	2.34
Taiwan	455	1,483,877	1.97
Thailand	130	204,826	0.27
Turkey	79	38,536	0.05
UAE	20	63,624	0.08
UK	289	3,002,385	3.99
USA	1770	43,376,587	57.71
Totals	9153	75,163,286	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,147,881	2.86
Microsoft Corp	USA	Software and Computer Services	2,039,301	2.71
Amazon.Com	USA	Retailers	1,491,474	1.98
Facebook Class A	USA	Software and Computer Services	831,232	1.11
Alphabet Class A	USA	Software and Computer Services	733,624	0.98
Alphabet Class C	USA	Software and Computer Services	710,000	0.94
Tesla	USA	Automobiles and Parts	526,706	0.70
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	512,486	0.68
Nvidia	USA	Technology Hardware and Equipment	477,998	0.64
JPMorgan Chase & Co	USA	Banks	467,273	0.62
Totals			9,937,976	13.22

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1005	16,444,024	21.88
15	Telecommunications	258	2,424,679	3.23
20	Health Care	809	8,415,297	11.20
30	Financials	1116	10,357,370	13.78
35	Real Estate	709	2,721,968	3.62
40	Consumer Discretionary	1458	11,729,730	15.61
45	Consumer Staples	604	4,406,971	5.86
50	Industrials	1723	10,545,211	14.03
55	Basic Materials	800	3,249,447	4.32
60	Energy	312	2,760,159	3.67
65	Utilities	359	2,108,432	2.81
Totals		9153	75,163,286	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	9153	1742	2295	5116
Net MCap (USDm)	75,163,286	54,521,896	12,554,377	8,087,013
Dividend Yield %	1.66	1.69	1.70	1.41
Constituent Sizes (Net MCap USDm)				
Average	8,212	31,298	5,470	1,581
Largest	2,147,881	2,147,881	58,065	25,404
Smallest	13	86	35	13
Median	1,304	7,395	2,010	672
Weight of Largest Constituent (%)	2.86	3.94	0.46	0.31
Top 10 Holdings (% Index MCap)	13.22	18.23	3.78	2.21

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