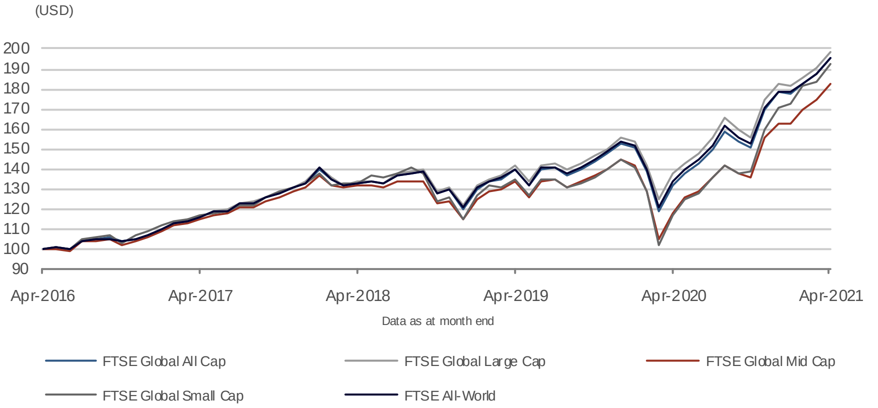
FTSE Global All Cap Index

Data as at: 30 April 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	10.0	29.8	9.7	48.3	47.0	95.4	13.7	14.3	14.4	19.5	15.0
FTSE Global Large Cap	9.2	27.5	8.8	44.6	49.0	98.5	14.2	14.7	14.2	18.5	14.2
FTSE Global Mid Cap	12.5	34.1	12.0	55.2	38.7	82.4	11.5	12.8	15.4	22.1	17.0
FTSE Global Small Cap	11.3	39.0	12.4	64.9	44.4	92.2	13.0	14.0	17.4	25.0	18.7
FTSE All-World	9.8	28.7	9.4	46.4	47.3	95.8	13.8	14.4	14.2	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	3.2	0.7	1.0	0.7	-7.3	-34.3	-34.3	-34.3
FTSE Global Large Cap	3.0	0.8	1.0	0.7	-7.4	-32.7	-32.7	-32.7
FTSE Global Mid Cap	3.4	0.5	0.8	0.6	-7.3	-38.7	-38.7	-38.7
FTSE Global Small Cap	3.6	0.5	0.7	0.5	-7.9	-40.5	-40.5	-40.5
FTSE All-World	3.1	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	1,500,275	2.06
Austria	26	60,775	0.08
Belgium	42	211,452	0.29
Brazil	148	439,626	0.60
Canada	179	2,074,131	2.85
Chile	32	50,786	0.07
China	1707	3,230,813	4.44
Colombia	11	16,864	0.02
Czech Rep.	5	9,460	0.01
Denmark	41	451,416	0.62
Egypt	15	9,462	0.01
Finland	35	266,018	0.37
France	141	1,921,191	2.64
Germany	159	1,742,432	2.40
Greece	22	24,142	0.03
Hong Kong	145	666,276	0.92
Hungary	5	17,453	0.02
India	341	948,294	1.30
Indonesia	68	114,106	0.16
Ireland	9	47,792	0.07
Israel	69	115,346	0.16
Italy	92	493,068	0.68
Japan	1390	4,804,238	6.61
Korea	464	1,277,912	1.76
Kuwait	18	51,534	0.07
Malaysia	93	163,036	0.22
Mexico	55	168,117	0.23
Netherlands	54	796,316	1.09
New Zealand	37	78,674	0.11
Norway	48	171,704	0.24
Pakistan	22	7,144	0.01
Philippines	40	65,723	0.09
Poland	32	64,192	0.09
Portugal	14	38,774	0.05
Qatar	21	63,829	0.09
Romania	2	3,136	0.00
Russia	43	219,095	0.30
Saudi Arabia	81	265,221	0.36
Singapore	73	241,803	0.33
South Africa	102	349,346	0.48
Spain	61	468,090	0.64
Sweden	137	784,950	1.08
Switzerland	111	1,642,789	2.26
Taiwan	456	1,485,952	2.04
Thailand	128	207,001	0.28
Turkey	78	41,649	0.06
UAE	20	57,205	0.08
UK	289	2,972,329	4.09
USA	1767	41,826,736	57.51
Totals	**9214**	**72,727,674**	**100.00**

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,079,493	2.86
Microsoft Corp	USA	Software and Computer Services	1,885,677	2.59
Amazon.Com	USA	Retailers	1,468,118	2.02
Facebook Class A	USA	Software and Computer Services	779,461	1.07
Alphabet Class A	USA	Software and Computer Services	705,455	0.97
Alphabet Class C	USA	Software and Computer Services	699,753	0.96
Tesla	USA	Automobiles and Parts	542,423	0.75
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	515,488	0.71
Tencent Holdings (P Chip)	China	Software and Computer Services	474,319	0.65
JPMorgan Chase & Co	USA	Banks	465,204	0.64
Totals			**9,615,392**	**13.22**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1020	15,497,790	21.31
15	Telecommunications	268	2,358,588	3.24
20	Health Care	815	7,977,289	10.97
30	Financials	1115	10,255,031	14.10
35	Real Estate	719	2,603,264	3.58
40	Consumer Discretionary	1463	11,437,842	15.73
45	Consumer Staples	605	4,297,603	5.91
50	Industrials	1743	10,407,712	14.31
55	Basic Materials	796	3,227,325	4.44
60	Energy	309	2,515,527	3.46
65	Utilities	361	2,149,703	2.96
Totals		**9214**	**72,727,674**	**100.00**

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	9214	1728	2307	5179
Net MCap (USDm)	72,727,674	52,755,022	12,126,422	7,846,229
Dividend Yield %	1.69	1.72	1.72	1.47
Constituent Sizes (Net MCap USDm)				
Average	7,893	30,530	5,256	1,515
Largest	2,079,493	2,079,493	45,197	19,726
Smallest	0	84	37	0
Median	1,238	7,352	1,956	648
Weight of Largest Constituent (%)	2.86	3.94	0.37	0.25
Top 10 Holdings (% Index MCap)	13.22	18.23	3.45	2.03

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