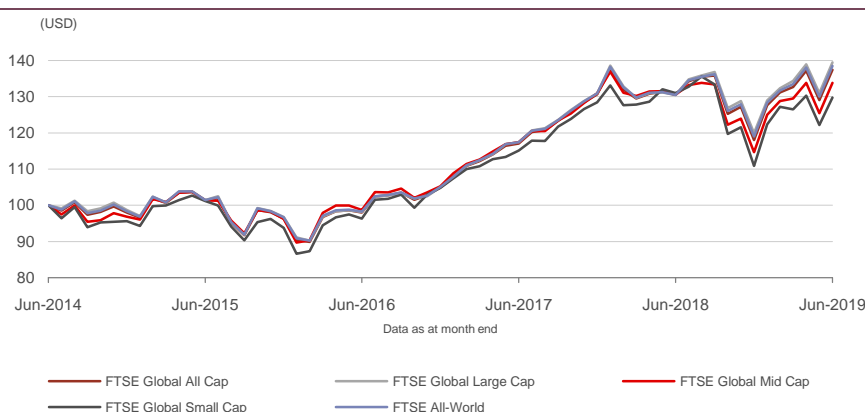


# FTSE Global All Cap Index

Data as at: 28 June 2019

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 aggregate of around 8,000 stocks cover 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	3.6	16.4	16.4	5.3	40.3	37.5	11.9	6.6	11.7	10.6	11.8
FTSE Global Large Cap	3.8	16.3	16.3	6.9	42.1	39.5	12.4	6.9	11.6	10.4	11.7
FTSE Global Mid Cap	3.3	16.7	16.7	2.5	35.5	33.8	10.7	6.0	11.6	11.1	12.2
FTSE Global Small Cap	2.6	17.0	17.0	-1.0	34.8	29.7	10.5	5.3	13.0	12.2	13.3
FTSE All-World	3.7	16.4	16.4	6.1	41.0	38.5	12.1	6.7	11.6	10.5	11.7

\* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE Global All Cap	37.5	14.8	-7.6	17.2	23.9	4.5	-1.7	9.0	24.4	-9.6
FTSE Global Large Cap	34.7	11.7	-6.8	16.9	22.6	4.9	-1.9	8.5	24.7	-8.4
FTSE Global Mid Cap	44.0	20.3	-9.4	18.2	26.8	4.3	-0.6	9.4	24.4	-12.4
FTSE Global Small Cap	48.0	26.8	-10.4	17.8	28.0	2.5	-2.0	11.8	22.6	-13.7
FTSE All-World	36.2	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1

## FEATURES

### Coverage

Approximately 8,000 stocks that cover 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	0.5	1.1	0.6	0.8	-17.5	-19.3	-19.3	-23.4
FTSE Global Large Cap	0.6	1.2	0.6	0.8	-16.6	-18.5	-18.6	-22.6
FTSE Global Mid Cap	0.3	1.0	0.5	0.8	-18.5	-21.2	-21.2	-24.9
FTSE Global Small Cap	0.0	0.8	0.4	0.8	-22.3	-22.3	-22.3	-27.1
FTSE All-World	0.6	1.2	0.6	0.8	-17.0	-19.0	-19.0	-23.0

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	246	1,190,622	2.25
Austria	26	50,763	0.10
Belgium	42	179,592	0.34
Brazil	128	474,075	0.90
Canada	205	1,647,232	3.12
Chile	34	60,469	0.11
China	1461	1,729,332	3.27
Colombia	11	24,067	0.05
Czech Rep.	5	9,285	0.02
Denmark	42	271,775	0.51
Egypt	21	12,706	0.02
Finland	36	198,100	0.37
France	147	1,607,298	3.04
Germany	158	1,356,751	2.57
Greece	22	23,128	0.04
Hong Kong	175	638,177	1.21
Hungary	6	17,396	0.03
India	319	623,048	1.18
Indonesia	65	126,676	0.24
Ireland	12	43,698	0.08
Israel	56	81,919	0.16
Italy	93	408,050	0.77
Japan	1339	3,954,582	7.48
Korea	424	773,537	1.46
Kuwait	15	46,043	0.09
Malaysia	89	163,723	0.31
Mexico	61	162,509	0.31
Netherlands	58	537,957	1.02
New Zealand	35	63,541	0.12
Norway	52	140,163	0.27
Pakistan	23	6,465	0.01
Peru	1	3,531	0.01
Philippines	40	76,191	0.14
Poland	36	66,832	0.13
Portugal	14	30,588	0.06
Qatar	22	62,900	0.12
Russia	43	231,022	0.44
Saudi Arabia	79	89,159	0.17
Singapore	76	226,761	0.43
South Africa	119	366,969	0.69
Spain	63	463,787	0.88
Sweden	114	471,398	0.89
Switzerland	118	1,391,981	2.63
Taiwan	417	747,829	1.42
Thailand	114	224,233	0.42
Turkey	81	39,532	0.07
UAE	23	50,837	0.10
UK	315	2,723,114	5.15
USA	1829	28,953,384	54.79
<b>Totals</b>	<b>8910</b>	<b>52,842,728</b>	<b>100.00</b>

### Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software & Computer Services	1,012,226	1.92
Apple Inc.	USA	Technology Hardware & Equipment	910,186	1.72
Amazon.Com	USA	General Retailers	782,407	1.48
Facebook Class A	USA	Software & Computer Services	460,777	0.87
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	369,622	0.70
JPMorgan Chase & Co	USA	Banks	360,235	0.68
Alphabet Class C	USA	Software & Computer Services	328,205	0.62
Exxon Mobil Corporation	USA	Oil & Gas Producers	324,060	0.61
Alphabet Class A	USA	Software & Computer Services	323,880	0.61
Nestle	Switzerland	Food Producers	308,309	0.58
<b>Totals</b>			<b>5,179,906</b>	<b>9.80</b>

### ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	325	2,987,648	5.65
1000	Basic Materials	757	2,354,037	4.45
2000	Industrials	1921	7,384,847	13.98
3000	Consumer Goods	1177	5,707,251	10.80
4000	Health Care	661	5,643,474	10.68
5000	Consumer Services	1082	6,050,479	11.45
6000	Telecommunications	135	1,382,243	2.62
7000	Utilities	320	1,713,335	3.24
8000	Financials	1773	11,482,219	21.73
9000	Technology	759	8,137,196	15.40
<b>Totals</b>		<b>8910</b>	<b>52,842,728</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	8910	1776	2152	4982
Net MCap (USDm)	52,842,728	38,793,973	8,244,768	5,803,987
Dividend Yield %	2.42	2.53	2.23	2
Constituent Sizes (Net MCap USDm)				
Average	5,931	21,843	3,831	1,165
Largest	1,012,226	1,012,226	32,726	15,692
Smallest	5	16	5	6
Median	978	5,893	1,696	540
Weight of Largest Constituent (%)	1.92	2.61	0.40	0.27
Top 10 Holdings (% Index MCap)	9.80	13.35	3.48	2.25

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Data definitions available from  
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