

FTSE Germany All Cap Index

Data as at: 31 March 2020

The FTSE Germany All Cap Index is part of a range of indexes designed to help European investors benchmark their investments. It is a market-capitalization weighted index representing the performance of German large, mid and small cap stocks. The index is part of the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Germany All Cap	-25.2	-19.9	-25.2	-14.7	-17.6	-13.7	-6.2	-2.9	25.3	22.7	17.0
FTSE Global All Cap	-20.4	-15.6	-20.4	-9.9	1.4	13.5	0.5	2.6	24.1	16.8	13.9

* 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 % (EUR)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE Germany All Cap	18.3	-15.2	29.5	26.6	3.3	11.3	6.6	15.1	-17.7	25.0
FTSE Global All Cap	22.8	-4.6	15.4	18.5	19.0	9.5	12.2	9.3	-5.1	29.4

Top 10 Constituents

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
SAP	Software & Computer Services	99,487	10.38
Allianz SE	Nonlife Insurance	65,067	6.79
Siemens AG	General Industrials	58,615	6.12
Bayer AG	Pharmaceuticals & Biotechnology	51,921	5.42
Adidas	Personal Goods	39,713	4.15
BASF	Chemicals	39,460	4.12
Deutsche Telekom	Mobile Telecommunications	38,114	3.98
Muenchener Rueckversicherungs Reg	Nonlife Insurance	26,490	2.77
Vonovia SE	Real Estate Investment & Services	24,326	2.54
Deutsche Post	Industrial Transportation	24,130	2.52
Totals		467,323	48.78

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

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, available 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.

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %
0001	Oil & Gas	3	871	0.09
1000	Basic Materials	13	73,766	7.70
2000	Industrials	38	148,694	15.52
3000	Consumer Goods	21	155,519	16.23
4000	Health Care	13	115,183	12.02
5000	Consumer Services	15	32,616	3.40
6000	Telecommunications	4	42,555	4.44
7000	Utilities	3	38,565	4.03
8000	Financials	29	205,541	21.46
9000	Technology	16	144,682	15.10
Totals		155	957,992	100.00

Index Characteristics

Attributes	FTSE Germany All Cap	FTSE Global All Cap
Number of constituents	155	8920
Net MCap (EURm)	957,992	40,252,968
Dividend Yield %	3.86	2.98
Constituent Sizes (Net MCap EURm)		
Average	6,181	4,513
Largest	99,487	1,086,065
Smallest	111	0
Median	1,417	645
Weight of Largest Constituent (%)	10.38	2.70
Top 10 Holdings (% Index MCap)	48.78	12.26

© 2020 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.

INFORMATION

Index Universe

FTSE Global Equity Index Series

Launch Date

31 December 2002

Base Date

31 December 1986

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

EUR, USD, GBP, JPY, Local

Review Dates

Semi-annually in March and September

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