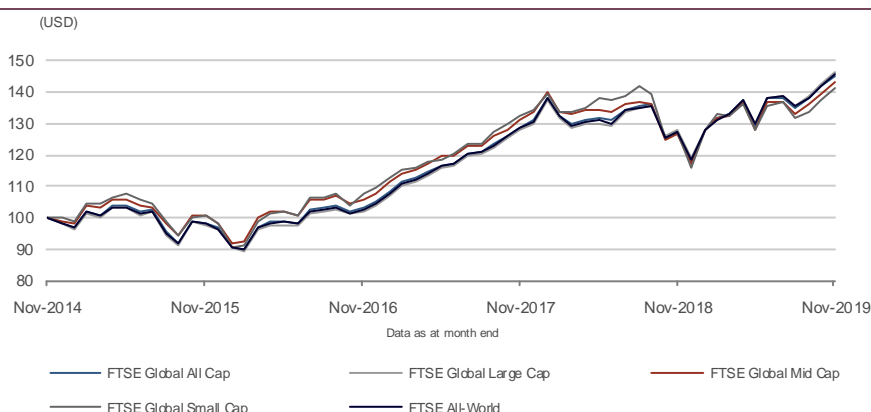


FTSE Global All Cap Index

Data as at: 29 November 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	7.6	12.2	22.7	13.9	41.0	45.4	12.1	7.8	11.1	10.9	11.8
FTSE Global Large Cap	7.7	12.6	23.0	14.5	43.9	46.4	12.9	7.9	11.0	10.7	11.7
FTSE Global Mid Cap	7.6	11.5	22.0	12.8	35.1	43.0	10.5	7.4	11.3	11.2	12.0
FTSE Global Small Cap	7.3	10.7	22.0	11.3	31.3	41.7	9.5	7.2	12.4	12.3	13.0
FTSE All-World	7.7	12.4	22.8	14.2	42.3	45.8	12.5	7.8	11.0	10.7	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	1.2	1.1	0.7	0.7	-12.5	-19.3	-19.3	-23.4
FTSE Global Large Cap	1.3	1.2	0.7	0.7	-12.2	-18.5	-18.6	-22.6
FTSE Global Mid Cap	1.1	1.0	0.6	0.7	-12.6	-21.2	-21.2	-24.9
FTSE Global Small Cap	0.9	0.8	0.6	0.7	-14.2	-22.3	-22.3	-27.1
FTSE All-World	1.3	1.2	0.7	0.7	-12.2	-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	253	1,192,687	2.16
Austria	26	52,088	0.09
Belgium	42	184,365	0.33
Brazil	129	468,124	0.85
Canada	200	1,681,260	3.04
Chile	33	47,308	0.09
China	1533	1,925,098	3.48
Colombia	12	24,832	0.04
Czech Rep.	5	8,502	0.02
Denmark	42	290,443	0.53
Egypt	18	12,379	0.02
Finland	34	189,993	0.34
France	145	1,654,033	2.99
Germany	155	1,402,635	2.54
Greece	21	23,285	0.04
Hong Kong	168	579,728	1.05
Hungary	5	18,393	0.03
India	307	613,733	1.11
Indonesia	69	120,608	0.22
Ireland	10	40,415	0.07
Israel	59	92,973	0.17
Italy	93	431,920	0.78
Japan	1350	4,263,891	7.72
Korea	432	756,752	1.37
Kuwait	17	48,446	0.09
Malaysia	86	149,950	0.27
Mexico	59	158,265	0.29
Netherlands	57	593,798	1.07
New Zealand	35	65,211	0.12
Norway	52	134,114	0.24
Pakistan	22	7,463	0.01
Peru	1	3,256	0.01
Philippines	39	73,515	0.13
Poland	35	58,521	0.11
Portugal	14	30,964	0.06
Qatar	21	61,139	0.11
Russia	43	235,565	0.43
Saudi Arabia	79	118,455	0.21
Singapore	73	222,379	0.40
South Africa	114	301,034	0.54
Spain	62	445,586	0.81
Sweden	115	490,214	0.89
Switzerland	117	1,421,875	2.57
Taiwan	418	841,038	1.52
Thailand	118	211,668	0.38
Turkey	75	43,958	0.08
UAE	22	49,707	0.09
UK	304	2,750,252	4.98
USA	1806	30,668,188	55.50
Totals	8925	55,260,005	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware & Equipment	1,207,143	2.18
Microsoft Corp	USA	Software & Computer Services	1,143,854	2.07
Amazon.Com	USA	General Retailers	744,051	1.35
Facebook Class A	USA	Software & Computer Services	481,404	0.87
JPMorgan Chase & Co	USA	Banks	418,465	0.76
Alphabet Class C	USA	Software & Computer Services	396,235	0.72
Alphabet Class A	USA	Software & Computer Services	390,071	0.71
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	364,871	0.66
Visa	USA	Financial Services	320,665	0.58
Procter & Gamble	USA	Household Goods & Home Construction	301,407	0.55
Totals			5,768,167	10.44

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	310	2,738,482	4.96
1000	Basic Materials	766	2,317,760	4.19
2000	Industrials	1929	7,740,994	14.01
3000	Consumer Goods	1178	5,913,305	10.70
4000	Health Care	666	6,050,513	10.95
5000	Consumer Services	1062	6,330,713	11.46
6000	Telecommunications	133	1,415,958	2.56
7000	Utilities	316	1,764,986	3.19
8000	Financials	1778	11,951,701	21.63
9000	Technology	787	9,035,593	16.35
Totals		8925	55,260,005	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	8925	1792	2158	4975
Net MCap (USDm)	55,260,005	40,722,109	8,641,463	5,896,434
Dividend Yield %	2.38	2.47	2.22	2.02
Constituent Sizes (Net MCap USDm)				
Average	6,192	22,724	4,004	1,185
Largest	1,207,143	1,207,143	53,886	14,540
Smallest	10	43	14	10
Median	984	5,801	1,750	539
Weight of Largest Constituent (%)	2.18	2.96	0.62	0.25
Top 10 Holdings (% Index MCap)	10.44	14.16	3.72	2.15

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