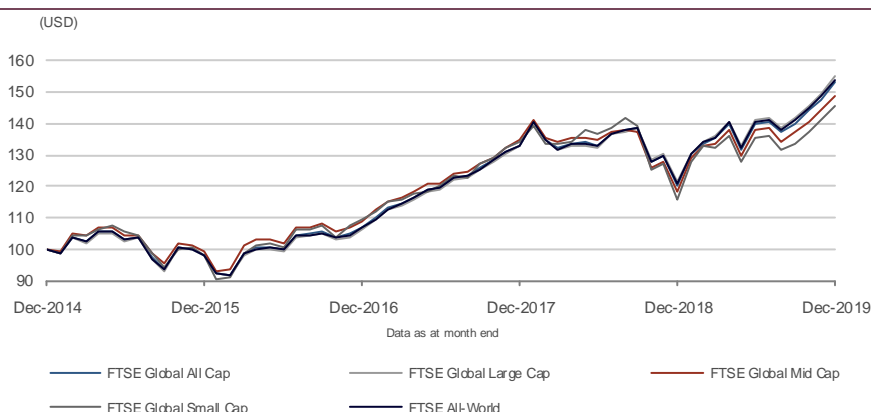


FTSE Global All Cap Index

Data as at: 31 December 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	9.2	9.2	27.1	27.1	42.9	53.1	12.6	8.9	9.7	10.9	11.8
FTSE Global Large Cap	9.3	9.6	27.5	27.5	45.6	55.0	13.3	9.2	9.7	10.8	11.7
FTSE Global Mid Cap	8.5	8.0	26.0	26.0	37.2	49.2	11.1	8.3	10.0	11.2	12.1
FTSE Global Small Cap	9.3	7.6	26.0	26.0	33.3	46.0	10.1	7.9	10.8	12.3	13.0
FTSE All-World	9.1	9.3	27.2	27.2	44.1	54.0	13.0	9.0	9.7	10.8	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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE Global All Cap	14.8	-7.6	17.2	23.9	4.5	-1.7	9.0	24.4	-9.6	27.1
FTSE Global Large Cap	11.7	-6.8	16.9	22.6	4.9	-1.9	8.5	24.7	-8.4	27.5
FTSE Global Mid Cap	20.3	-9.4	18.2	26.8	4.3	-0.6	9.4	24.4	-12.4	26.0
FTSE Global Small Cap	26.8	-10.4	17.8	28.0	2.5	-2.0	11.8	22.6	-13.7	26.0
FTSE All-World	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2

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	2.7	1.1	0.8	0.7	-6.2	-19.3	-19.3	-23.4
FTSE Global Large Cap	2.7	1.2	0.8	0.7	-6.0	-18.5	-18.6	-22.6
FTSE Global Mid Cap	2.5	0.9	0.7	0.7	-7.2	-21.2	-21.2	-24.9
FTSE Global Small Cap	2.3	0.8	0.6	0.7	-6.7	-22.3	-22.3	-27.1
FTSE All-World	2.7	1.2	0.8	0.7	-6.2	-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	1,218,625	2.13
Austria	26	53,983	0.09
Belgium	42	190,954	0.33
Brazil	131	534,468	0.94
Canada	198	1,726,343	3.02
Chile	34	53,202	0.09
China	1478	2,152,611	3.77
Colombia	12	27,842	0.05
Czech Rep.	5	8,995	0.02
Denmark	42	306,013	0.54
Egypt	18	12,578	0.02
Finland	34	202,048	0.35
France	145	1,707,014	2.99
Germany	155	1,429,046	2.50
Greece	21	24,062	0.04
Hong Kong	167	607,397	1.06
Hungary	5	20,184	0.04
India	307	626,303	1.10
Indonesia	69	129,448	0.23
Ireland	10	41,555	0.07
Israel	60	94,111	0.16
Italy	94	444,420	0.78
Japan	1349	4,334,721	7.59
Korea	431	822,014	1.44
Kuwait	17	52,025	0.09
Malaysia	87	156,363	0.27
Mexico	59	165,003	0.29
Netherlands	57	624,303	1.09
New Zealand	35	69,319	0.12
Norway	51	144,731	0.25
Pakistan	22	7,818	0.01
Peru	1	3,199	0.01
Philippines	39	74,056	0.13
Poland	35	60,446	0.11
Portugal	14	33,425	0.06
Qatar	21	63,382	0.11
Russia	43	249,640	0.44
Saudi Arabia	81	136,993	0.24
Singapore	74	231,104	0.40
South Africa	113	328,491	0.58
Spain	62	462,320	0.81
Sweden	114	515,364	0.90
Switzerland	118	1,480,275	2.59
Taiwan	418	898,301	1.57
Thailand	119	213,206	0.37
Turkey	75	45,269	0.08
UAE	22	50,213	0.09
UK	307	2,901,376	5.08
USA	1802	31,370,699	54.93
Totals	8872	57,105,259	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware & Equipment	1,304,108	2.28
Microsoft Corp	USA	Software & Computer Services	1,191,609	2.09
Amazon.Com	USA	General Retailers	763,487	1.34
Facebook Class A	USA	Software & Computer Services	490,023	0.86
JPMorgan Chase & Co	USA	Banks	434,283	0.76
Alphabet Class A	USA	Software & Computer Services	400,630	0.70
Alphabet Class C	USA	Software & Computer Services	400,475	0.70
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	387,110	0.68
Alibaba Group Holding ADS (N Shares)	China	General Retailers	369,054	0.65
Visa	USA	Financial Services	321,616	0.56
Totals			6,062,396	10.62

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	308	2,890,742	5.06
1000	Basic Materials	758	2,436,761	4.27
2000	Industrials	1912	7,873,412	13.79
3000	Consumer Goods	1162	6,074,259	10.64
4000	Health Care	666	6,252,859	10.95
5000	Consumer Services	1066	6,554,440	11.48
6000	Telecommunications	133	1,440,304	2.52
7000	Utilities	314	1,854,654	3.25
8000	Financials	1771	12,286,967	21.52
9000	Technology	782	9,440,860	16.53
Totals		8872	57,105,259	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	8872	1795	2136	4941
Net MCap (USDm)	57,105,259	42,080,578	8,928,780	6,095,900
Dividend Yield %	2.35	2.44	2.18	1.99
Constituent Sizes (Net MCap USDm)				
Average	6,437	23,443	4,180	1,234
Largest	1,304,108	1,304,108	54,320	13,620
Smallest	0	44	0	10
Median	1,051	5,959	1,828	570
Weight of Largest Constituent (%)	2.28	3.10	0.61	0.22
Top 10 Holdings (% Index MCap)	10.62	14.41	3.67	2.02

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