

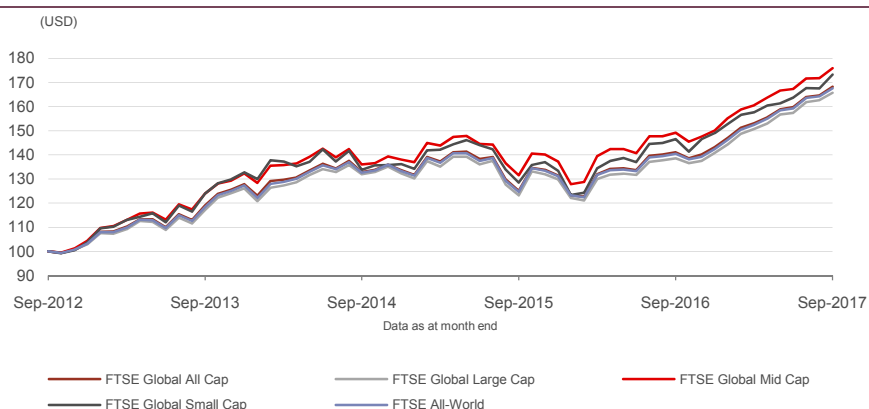
FTSE Global All Cap Index

Data as at: 29 September 2017

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 7,400 stocks cover Developed and Emerging Markets and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds.

Note: with effect from 18 March 2013, 'P Chips', which were listed in Hong Kong (Developed market) moved to China (Emerging market).

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	5.3	9.9	17.4	19.2	26.6	68.2	8.2	11.0	6.3	12.2	9.9
FTSE Global Large Cap	5.3	9.9	17.7	19.6	25.6	65.7	7.9	10.6	6.2	12.1	9.9
FTSE Global Mid Cap	5.1	9.6	17.2	17.9	29.3	75.9	9.0	12.0	6.8	12.7	10.1
FTSE Global Small Cap	5.8	9.9	16.2	18.3	29.6	73.3	9.0	11.6	7.7	12.8	10.8
FTSE All-World	5.3	9.9	17.6	19.3	26.3	67.5	8.1	10.9	6.2	12.1	9.9

* 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 % (USD)	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016
FTSE Global All Cap	12.3	-42.2	37.5	14.8	-7.6	17.2	23.9	4.5	-1.7	9.0
FTSE Global Large Cap	13.3	-41.4	34.7	11.7	-6.8	16.9	22.6	4.9	-1.9	8.5
FTSE Global Mid Cap	9.7	-43.4	44.0	20.3	-9.4	18.2	26.8	4.3	-0.6	9.4
FTSE Global Small Cap	9.6	-45.9	48.0	26.8	-10.4	17.8	28.0	2.5	-2.0	11.8
FTSE All-World	12.7	-41.8	36.2	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6

FEATURES

Coverage

Approximately 7,400 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 Rules are freely available on the FTSE 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

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	3.0	0.7	1.1	0.3	-3.7	-19.2	-19.2	-58.4
FTSE Global Large Cap	3.1	0.7	1.1	0.3	-3.3	-18.6	-18.6	-57.7
FTSE Global Mid Cap	2.6	0.7	1.2	0.3	-4.2	-19.8	-19.8	-59.2
FTSE Global Small Cap	2.3	0.7	1.1	0.3	-5.3	-21.9	-21.9	-62.0
FTSE All-World	3.0	0.7	1.1	0.3	-3.4	-18.8	-18.8	-57.9

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	247	1,137,935	2.31
Austria	28	60,729	0.12
Belgium	38	207,926	0.42
Brazil	127	425,783	0.86
Canada	214	1,603,448	3.25
Chile	30	68,626	0.14
China	457	1,283,998	2.60
Colombia	14	25,152	0.05
Czech Rep.	6	9,438	0.02
Denmark	40	299,501	0.61
Egypt	16	9,633	0.02
Finland	36	184,318	0.37
France	142	1,572,004	3.19
Germany	150	1,538,145	3.12
Greece	20	21,184	0.04
Hong Kong	194	601,895	1.22
Hungary	4	18,412	0.04
India	285	564,672	1.14
Indonesia	68	120,528	0.24
Ireland	12	43,144	0.09
Israel	60	78,985	0.16
Italy	97	460,387	0.93
Japan	1309	4,017,350	8.14
Korea	397	840,597	1.70
Malaysia	94	162,008	0.33
Mexico	66	195,138	0.40
Netherlands	55	558,072	1.13
New Zealand	32	53,813	0.11
Norway	43	134,660	0.27
Pakistan	26	13,641	0.03
Peru	3	17,149	0.03
Philippines	45	79,874	0.16
Poland	41	73,683	0.15
Portugal	16	33,811	0.07
Qatar	20	30,439	0.06
Russia	46	186,165	0.38
Singapore	77	215,605	0.44
South Africa	117	354,978	0.72
Spain	61	542,316	1.10
Sweden	108	536,191	1.09
Switzerland	108	1,304,457	2.64
Taiwan	423	737,873	1.50
Thailand	109	191,073	0.39
Turkey	76	62,626	0.13
UAE	24	44,537	0.09
UK	326	2,989,445	6.06
USA	1889	25,633,147	51.95
Totals	7796	49,344,492	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware & Equipment	802,984	1.63
Microsoft Corp	USA	Software & Computer Services	557,931	1.13
Facebook Class A	USA	Software & Computer Services	398,229	0.81
Amazon.Com	USA	General Retailers	381,411	0.77
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	350,104	0.71
Exxon Mobil Corporation	USA	Oil & Gas Producers	347,080	0.70
JPMorgan Chase & Co	USA	Banks	337,285	0.68
Alphabet Class C	USA	Software & Computer Services	289,570	0.59
Alphabet Class A	USA	Software & Computer Services	289,401	0.59
Nestle	Switzerland	Food Producers	259,663	0.53
Totals			4,013,658	8.13

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	325	2,928,159	5.93
1000	Basic Materials	616	2,535,981	5.14
2000	Industrials	1653	6,981,400	14.15
3000	Consumer Goods	992	6,150,318	12.46
4000	Health Care	536	5,073,729	10.28
5000	Consumer Services	999	5,098,789	10.33
6000	Telecommunications	134	1,414,723	2.87
7000	Utilities	285	1,578,264	3.20
8000	Financials	1623	11,341,707	22.98
9000	Technology	633	6,241,421	12.65
Totals		7796	49,344,492	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	7796	1450	1703	4643
Net MCap (USDm)	49,344,492	35,920,029	7,622,086	5,802,377
Dividend Yield %	2.33	2.47	2.04	1.83
Constituent Sizes (Net MCap USDm)				
Average	6,329	24,772	4,476	1,250
Largest	802,984	802,984	29,764	10,899
Smallest	0	7	13	0
Median	1,356	8,696	2,553	694
Weight of Largest Constituent (%)	1.63	2.24	0.39	0.19
Top 10 Holdings (% Index MCap)	8.13	11.17	3.12	1.73

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