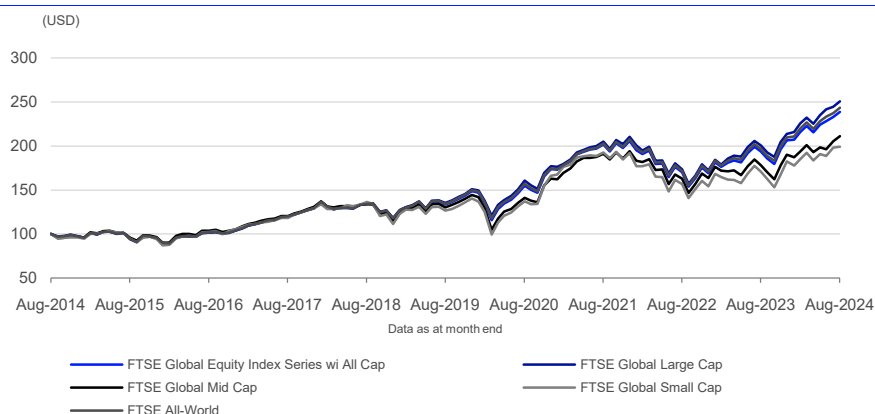


# FTSE Global All Cap Index

Data as at: 30 August 2024

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

## 10-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 Equity Index Series wi All Cap	6.4	10.5	15.5	23.2	18.3	78.9	5.8	12.3	10.6	16.2	17.7
FTSE Global Large Cap	6.7	11.2	17.3	25.1	22.2	85.6	6.9	13.2	10.5	16.0	17.0
FTSE Global Mid Cap	6.4	9.1	11.2	18.5	10.4	62.4	3.4	10.2	11.2	17.0	19.8
FTSE Global Small Cap	4.2	7.5	9.0	16.5	3.4	57.1	1.1	9.5	14.3	19.1	21.6
FTSE All-World	6.7	10.8	16.2	23.9	20.0	81.4	6.3	12.6	10.4	16.0	17.4

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Global Equity Index Series wi All Cap	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2
FTSE Global Large Cap	4.9	-1.9	8.5	24.7	-8.4	27.5	17.3	18.8	-18.1	24.0
FTSE Global Mid Cap	4.3	-0.6	9.4	24.4	-12.4	26.0	12.7	19.2	-15.8	16.3
FTSE Global Small Cap	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4	15.4	-19.6	18.4
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

## FEATURES

### Coverage

Large, mid and small cap stocks across 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 Equity Index Series wi All Cap	2.1	0.3	0.7	0.6	-8.6	-26.1	-34.3	-34.3
FTSE Global Large Cap	2.3	0.4	0.8	0.7	-8.7	-26.2	-32.7	-32.7
FTSE Global Mid Cap	1.6	0.2	0.5	0.5	-10.2	-25.9	-38.7	-38.7
FTSE Global Small Cap	1.1	0.0	0.4	0.4	-12.0	-29.7	-40.5	-40.5
FTSE All-World	2.2	0.4	0.7	0.6	-8.2	-26.0	-33.7	-33.7

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/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	287	1,596,801	1.86
Austria	26	60,756	0.07
Belgium	37	208,862	0.24
Brazil	163	426,013	0.50
Canada	167	2,329,227	2.71
Chile	31	46,106	0.05
China	2357	2,150,491	2.51
Colombia	3	8,003	0.01
Czech Rep.	4	10,446	0.01
Denmark	41	683,562	0.80
Egypt	9	7,833	0.01
Finland	34	213,421	0.25
France	131	2,004,655	2.34
Germany	150	1,615,561	1.88
Greece	32	47,173	0.05
Hong Kong	122	380,269	0.44
Hungary	4	20,764	0.02
Iceland	15	8,807	0.01
India	509	2,059,319	2.40
Indonesia	76	165,579	0.19
Ireland	6	53,867	0.06
Israel	70	143,489	0.17
Italy	87	587,254	0.68
Japan	1423	5,104,104	5.95
Korea	479	1,039,852	1.21
Kuwait	21	67,418	0.08
Malaysia	81	178,924	0.21
Mexico	48	180,970	0.21
Netherlands	54	876,965	1.02
New Zealand	27	65,748	0.08
Norway	58	169,707	0.20
Pakistan	14	4,242	0.00
Philippines	31	56,553	0.07
Poland	30	85,811	0.10
Portugal	15	41,177	0.05
Qatar	21	69,490	0.08
Romania	8	12,172	0.01
Saudi Arabia	90	354,496	0.41
Singapore	67	263,665	0.31
South Africa	77	286,294	0.33
Spain	54	530,681	0.62
Sweden	141	729,250	0.85
Switzerland	115	1,865,704	2.17
Taiwan	499	1,733,587	2.02
Thailand	125	177,612	0.21
Turkiye	150	93,219	0.11
UAE	37	130,497	0.15
UK	271	3,156,211	3.68
USA	1727	53,724,445	62.60
<b>Totals</b>	<b>10024</b>	<b>85,827,049</b>	<b>100.00</b>

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,324,317	3.87
Microsoft Corp	USA	Software and Computer Services	3,097,920	3.61
Nvidia	USA	Technology Hardware and Equipment	2,834,939	3.30
Amazon.Com	USA	Retailers	1,655,903	1.93
Meta Platforms Inc	USA	Software and Computer Services	1,140,641	1.33
Alphabet Class A	USA	Software and Computer Services	958,990	1.12
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	815,482	0.95
Alphabet Class C	USA	Software and Computer Services	812,099	0.95
Broadcom	USA	Technology Hardware and Equipment	739,324	0.86
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	708,306	0.83
Totals			16,087,920	18.74

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1182	22,200,520	25.87
15	Telecommunications	254	2,275,435	2.65
20	Health Care	883	9,352,501	10.90
30	Financials	1134	12,636,497	14.72
35	Real Estate	666	2,458,853	2.86
40	Consumer Discretionary	1532	11,363,703	13.24
45	Consumer Staples	633	4,430,982	5.16
50	Industrials	2001	11,844,768	13.80
55	Basic Materials	948	2,977,626	3.47
60	Energy	392	3,754,899	4.37
65	Utilities	399	2,531,266	2.95
Totals		10024	85,827,049	100.00

Index Characteristics

Attributes	FTSE Global Equity Index Series wi All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	10024	2033	2247	5744
Net MCap (USDm)	85,827,049	64,032,901	13,727,126	8,067,022
Dividend Yield %	1.87	1.80	2.15	1.87
Constituent Sizes (Net MCap USDm)				
Average	8,562	31,497	6,109	1,404
Largest	3,324,317	3,324,317	71,301	29,669
Smallest	14	41	18	14
Median	896	4,321	1,943	507
Weight of Largest Constituent (%)	3.87	5.19	0.52	0.37
Top 10 Holdings (% Index MCap)	18.74	25.12	4.31	2.74

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