

# FTSE Germany All Cap Index

Data as at: 31 May 2024

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 Global Equity Index Series w/ GERMANY All Cap | 4.6      | 13.0 | 9.3  | 16.5 | 10.6 | 44.8 | 3.4          | 7.7  | 11.0           | 15.0 | 19.5 |
| FTSE Global All Cap Index                          | 3.5      | 14.7 | 10.4 | 21.4 | 30.5 | 79.8 | 9.3          | 12.5 | 9.0            | 13.2 | 15.1 |

\* 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)                                      | 2014 | 2015 | 2016 | 2017 | 2018  | 2019 | 2020 | 2021 | 2022  | 2023 |
|--|------|------|------|------|-------|------|------|------|-------|------|
| FTSE Global Equity Index Series w/ GERMANY All Cap | 3.3  | 11.3 | 6.6  | 15.1 | -17.7 | 25.0 | 4.0  | 13.8 | -17.3 | 19.9 |
| FTSE Global All Cap Index                          | 19.0 | 9.5  | 12.2 | 9.3  | -5.1  | 29.4 | 7.1  | 27.5 | -12.5 | 18.1 |

## 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.

### Top 10 Constituents

| Constituent                       | ICB Sector                           | Net MCap (EURm) | Wgt %        |
|-----------------------------------|--------------------------------------|-----------------|--------------|
| SAP                               | Software and Computer Services       | 181,944         | 12.71        |
| Siemens AG                        | General Industrials                  | 131,299         | 9.17         |
| Allianz SE                        | Non-life Insurance                   | 104,730         | 7.31         |
| Deutsche Telekom                  | Telecommunications Service Providers | 71,973          | 5.03         |
| Muenchener Rueckversicherungs Reg | Non-life Insurance                   | 62,319          | 4.35         |
| Mercedes-Benz Group AG            | Automobiles and Parts                | 57,029          | 3.98         |
| Infineon Technologies AG          | Technology Hardware and Equipment    | 47,955          | 3.35         |
| BASF                              | Chemicals                            | 43,024          | 3.00         |
| DHL Group                         | Industrial Transportation            | 38,341          | 2.68         |
| Adidas                            | Personal Goods                       | 38,188          | 2.67         |
| <b>Totals</b>                     |                                      | <b>776,801</b>  | <b>54.26</b> |

### ICB Industry Breakdown

| ICB Code      | ICB Industry           | No. of Cons | Net MCap (EURm)  | Wgt %         |
|---------------|------------------------|-------------|------------------|---------------|
| 10            | Technology             | 20          | 257,885          | 18.01         |
| 15            | Telecommunications     | 4           | 75,987           | 5.31          |
| 20            | Health Care            | 19          | 110,988          | 7.75          |
| 30            | Financials             | 13          | 270,957          | 18.93         |
| 35            | Real Estate            | 8           | 32,255           | 2.25          |
| 40            | Consumer Discretionary | 28          | 220,974          | 15.43         |
| 45            | Consumer Staples       | 6           | 18,311           | 1.28          |
| 50            | Industrials            | 29          | 276,961          | 19.34         |
| 55            | Basic Materials        | 15          | 94,507           | 6.60          |
| 60            | Energy                 | 5           | 16,622           | 1.16          |
| 65            | Utilities              | 6           | 56,294           | 3.93          |
| <b>Totals</b> |                        | <b>153</b>  | <b>1,431,740</b> | <b>100.00</b> |

### Index Characteristics

| Attributes                        | FTSE Global Equity Index Series w/ GERMANY All Cap | FTSE Global All Cap Index |
|-----------------------------------|--|---------------------------|
| Number of constituents            | 153  | 10091                     |
| Net MCap (EURm)                   | 1,431,740  | 74,501,686                |
| Dividend Yield %                  | 3.01   | 1.94                      |
| Constituent Sizes (Net MCap EURm) |  |                           |
| Average                           | 9,358  | 7,383                     |
| Largest                           | 181,944  | 2,842,398                 |
| Smallest                          | 135  | 0                         |
| Median                            | 1,638  | 783                       |
| Weight of Largest Constituent (%) | 12.71  | 3.82                      |
| Top 10 Holdings (% Index MCap)    | 54.26  | 18.41                     |

### INFORMATION

#### Index Universe

FTSE Global Equity Index Series

#### Launch Date

1 September 2003

#### Base Date

31 December 2002

#### 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

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