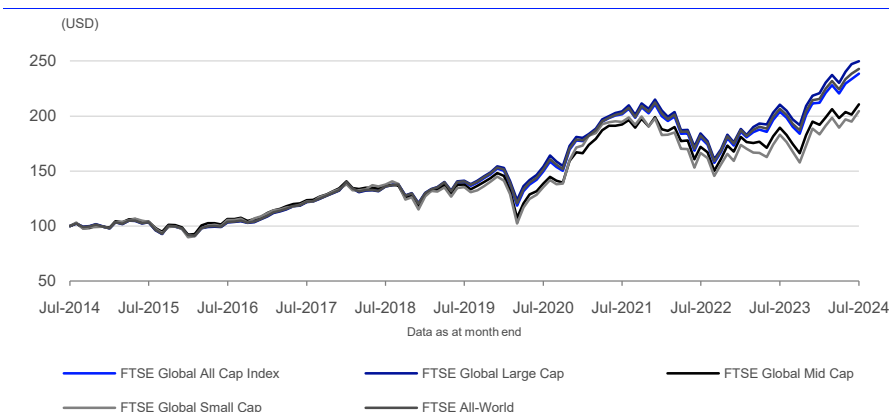


# FTSE Global All Cap Index

Data as at: 31 July 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 All Cap Index	8.2	12.5	12.8	16.9	18.4	70.5	5.8	11.3	9.7	15.7	17.8
FTSE Global Large Cap	8.6	13.2	14.4	18.9	22.3	77.1	6.9	12.1	9.6	15.4	17.0
FTSE Global Mid Cap	6.4	9.7	8.1	11.3	9.6	53.1	3.1	8.9	10.8	16.7	19.8
FTSE Global Small Cap	8.0	11.5	8.5	11.8	5.1	51.2	1.7	8.6	13.3	18.6	21.7
FTSE All-World	8.2	12.6	13.3	17.5	20.0	72.7	6.3	11.5	9.5	15.5	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 All Cap Index	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 All Cap Index	1.7	0.4	0.6	0.6	-10.8	-26.1	-34.3	-34.3
FTSE Global Large Cap	1.9	0.4	0.7	0.7	-9.8	-26.2	-32.7	-32.7
FTSE Global Mid Cap	1.0	0.2	0.4	0.5	-13.0	-25.9	-38.7	-38.7
FTSE Global Small Cap	0.9	0.1	0.4	0.4	-14.6	-29.7	-40.5	-40.5
FTSE All-World	1.8	0.4	0.7	0.6	-10.4	-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	1,537,422	1.83
Austria	26	58,938	0.07
Belgium	37	202,134	0.24
Brazil	166	405,412	0.48
Canada	167	2,247,179	2.68
Chile	31	44,718	0.05
China	2360	2,140,984	2.55
Colombia	3	8,181	0.01
Czech Rep.	4	10,434	0.01
Denmark	41	661,210	0.79
Egypt	9	7,371	0.01
Finland	34	202,990	0.24
France	131	1,935,805	2.31
Germany	151	1,546,126	1.84
Greece	33	48,169	0.06
Hong Kong	123	366,975	0.44
Hungary	4	20,529	0.02
Iceland	15	8,715	0.01
India	511	2,043,624	2.43
Indonesia	76	151,560	0.18
Ireland	6	53,483	0.06
Israel	70	133,141	0.16
Italy	87	563,407	0.67
Japan	1424	5,081,709	6.05
Korea	480	1,059,673	1.26
Kuwait	21	68,305	0.08
Malaysia	81	166,731	0.20
Mexico	48	191,851	0.23
Netherlands	54	862,108	1.03
New Zealand	27	62,776	0.07
Norway	58	167,772	0.20
Pakistan	14	4,263	0.01
Philippines	31	51,364	0.06
Poland	30	83,596	0.10
Portugal	15	40,200	0.05
Qatar	21	68,868	0.08
Romania	8	12,157	0.01
Saudi Arabia	90	353,447	0.42
Singapore	67	257,786	0.31
South Africa	77	275,028	0.33
Spain	54	506,365	0.60
Sweden	141	697,370	0.83
Switzerland	115	1,782,303	2.12
Taiwan	499	1,676,491	2.00
Thailand	125	163,218	0.19
Turkiye	150	104,232	0.12
UAE	37	128,302	0.15
UK	272	3,087,802	3.68
USA	1728	52,615,341	62.66
<b>Totals</b>	<b>10039</b>	<b>83,967,565</b>	<b>100.00</b>

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,223,862	3.84
Microsoft Corp	USA	Software and Computer Services	3,106,906	3.70
Nvidia	USA	Technology Hardware and Equipment	2,779,128	3.31
Amazon.Com	USA	Retailers	1,734,570	2.07
Meta Platforms Inc	USA	Software and Computer Services	1,038,941	1.24
Alphabet Class A	USA	Software and Computer Services	1,006,887	1.20
Alphabet Class C	USA	Software and Computer Services	851,644	1.01
Broadcom	USA	Technology Hardware and Equipment	729,607	0.87
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	683,181	0.81
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	682,041	0.81
Totals			15,836,767	18.86

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1185	21,937,935	26.13
15	Telecommunications	254	2,227,489	2.65
20	Health Care	885	8,865,164	10.56
30	Financials	1134	12,278,770	14.62
35	Real Estate	665	2,343,545	2.79
40	Consumer Discretionary	1536	11,202,640	13.34
45	Consumer Staples	635	4,271,165	5.09
50	Industrials	2002	11,621,443	13.84
55	Basic Materials	950	2,972,344	3.54
60	Energy	394	3,805,553	4.53
65	Utilities	399	2,441,517	2.91
Totals		10039	83,967,565	100.00

Index Characteristics

Attributes	FTSE Global All Cap Index	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	10039	2034	2251	5754
Net MCap (USDm)	83,967,565	62,541,301	13,371,055	8,055,210
Dividend Yield %	1.88	1.82	2.16	1.84
Constituent Sizes (Net MCap USDm)				
Average	8,364	30,748	5,940	1,400
Largest	3,223,862	3,223,862	65,729	34,698
Smallest	17	36	17	17
Median	890	4,277	1,918	504
Weight of Largest Constituent (%)	3.84	5.15	0.49	0.43
Top 10 Holdings (% Index MCap)	18.86	25.32	4.12	2.87

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