

FTSE Global All Cap Index

Data as at: 31 March 2021

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.

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	5.1	21.7	5.1	57.7	42.2	90.3	12.4	13.7	17.1	19.6	14.9
FTSE Global Large Cap	4.3	18.9	4.3	53.0	44.2	93.0	13.0	14.0	16.6	18.5	14.1
FTSE Global Mid Cap	7.2	26.8	7.2	66.6	34.1	78.4	10.3	12.3	18.7	22.1	17.0
FTSE Global Small Cap	7.6	33.6	7.6	80.2	39.2	88.3	11.6	13.5	20.8	25.0	18.7
FTSE All-World	4.8	20.3	4.8	55.3	42.6	90.5	12.5	13.8	16.8	19.0	14.5

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Global All Cap	-7.6	17.2	23.9	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8
FTSE Global Large Cap	-6.8	16.9	22.6	4.9	-1.9	8.5	24.7	-8.4	27.5	17.3
FTSE Global Mid Cap	-9.4	18.2	26.8	4.3	-0.6	9.4	24.4	-12.4	26.0	12.7
FTSE Global Small Cap	-10.4	17.8	28.0	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4
FTSE All-World	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6

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	3.2	0.6	0.9	0.7	-7.3	-34.3	-34.3	-34.3
FTSE Global Large Cap	3.1	0.7	1.0	0.7	-7.4	-32.7	-32.7	-32.7
FTSE Global Mid Cap	3.4	0.5	0.7	0.6	-7.3	-38.7	-38.7	-38.7
FTSE Global Small Cap	3.7	0.5	0.7	0.5	-7.9	-40.5	-40.5	-40.5
FTSE All-World	3.2	0.7	0.9	0.7	-7.3	-33.7	-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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	287	1,431,281	2.05
Austria	26	57,938	0.08
Belgium	42	198,811	0.28
Brazil	148	413,288	0.59
Canada	181	1,986,092	2.84
Chile	32	55,585	0.08
China	1708	3,159,283	4.52
Colombia	11	18,104	0.03
Czech Rep.	5	8,989	0.01
Denmark	41	422,847	0.61
Egypt	15	9,554	0.01
Finland	35	250,128	0.36
France	141	1,811,917	2.59
Germany	159	1,690,622	2.42
Greece	22	22,160	0.03
Hong Kong	146	652,511	0.93
Hungary	5	17,178	0.02
India	341	954,079	1.37
Indonesia	68	114,316	0.16
Ireland	9	45,247	0.06
Israel	69	108,109	0.15
Italy	92	488,734	0.70
Japan	1391	4,885,043	7.00
Korea	464	1,234,921	1.77
Kuwait	18	49,242	0.07
Malaysia	92	158,492	0.23
Mexico	55	163,378	0.23
Netherlands	54	760,290	1.09
New Zealand	37	75,742	0.11
Norway	48	165,640	0.24
Pakistan	22	7,329	0.01
Philippines	40	65,873	0.09
Poland	32	58,530	0.08
Portugal	14	37,970	0.05
Qatar	21	61,383	0.09
Romania	2	2,942	0.00
Russia	43	219,823	0.31
Saudi Arabia	82	250,786	0.36
Singapore	73	234,387	0.34
South Africa	102	348,241	0.50
Spain	60	439,220	0.63
Sweden	138	747,853	1.07
Switzerland	111	1,591,066	2.28
Taiwan	456	1,367,955	1.96
Thailand	128	209,321	0.30
Turkey	78	41,297	0.06
UAE	20	57,134	0.08
UK	292	2,863,304	4.10
USA	1775	39,813,246	57.02
Totals	9231	69,827,178	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	1,932,223	2.77
Microsoft Corp	USA	Software and Computer Services	1,762,972	2.52
Amazon.Com	USA	Retailers	1,310,044	1.88
Facebook Class A	USA	Software and Computer Services	706,210	1.01
Alphabet Class A	USA	Software and Computer Services	618,234	0.89
Alphabet Class C	USA	Software and Computer Services	600,605	0.86
Tesla	USA	Automobiles and Parts	510,686	0.73
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	493,715	0.71
JPMorgan Chase & Co	USA	Banks	460,425	0.66
Tencent Holdings (P Chip)	China	Software and Computer Services	448,912	0.64
Totals			8,844,025	12.67

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1022	14,637,298	20.96
15	Telecommunications	268	2,295,034	3.29
20	Health Care	818	7,688,868	11.01
30	Financials	1116	9,853,089	14.11
35	Real Estate	722	2,479,347	3.55
40	Consumer Discretionary	1466	10,998,485	15.75
45	Consumer Staples	605	4,217,585	6.04
50	Industrials	1747	9,997,804	14.32
55	Basic Materials	796	3,047,660	4.36
60	Energy	310	2,520,682	3.61
65	Utilities	361	2,091,327	3.00
Totals		9231	69,827,178	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	9231	1731	2309	5191
Net MCap (USDm)	69,827,178	50,627,549	11,645,474	7,554,155
Dividend Yield %	1.76	1.79	1.77	1.51
Constituent Sizes (Net MCap USDm)				
Average	7,564	29,248	5,044	1,455
Largest	1,932,223	1,932,223	47,635	19,939
Smallest	0	113	38	0
Median	1,199	7,141	1,920	628
Weight of Largest Constituent (%)	2.77	3.82	0.41	0.26
Top 10 Holdings (% Index MCap)	12.67	17.47	3.49	2.03

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Data definitions available from
info@ftserussell.com

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 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521