

FTSE Global All Cap Index

Data as at: 30 July 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	3.3	13.7	13.3	34.8	47.9	93.9	13.9	14.2	12.0	19.5	14.9
FTSE Global Large Cap	3.8	13.4	12.9	32.7	50.3	98.0	14.5	14.6	11.9	18.4	14.1
FTSE Global Mid Cap	2.8	15.6	15.1	38.6	40.6	80.7	12.0	12.6	12.6	22.1	16.9
FTSE Global Small Cap	1.0	12.4	13.5	43.6	41.3	84.7	12.2	13.1	14.7	25.0	18.6
FTSE All-World	3.6	13.8	13.3	33.8	48.7	95.1	14.1	14.3	11.9	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	2.8	0.7	1.0	0.7	-7.3	-34.3	-34.3	-34.3
FTSE Global Large Cap	2.6	0.8	1.0	0.8	-7.4	-32.7	-32.7	-32.7
FTSE Global Mid Cap	2.9	0.5	0.7	0.7	-6.5	-38.7	-38.7	-38.7
FTSE Global Small Cap	2.8	0.5	0.7	0.6	-6.9	-40.5	-40.5	-40.5
FTSE All-World	2.7	0.7	1.0	0.8	-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	286	1,498,232	1.99
Austria	26	63,131	0.08
Belgium	42	215,282	0.29
Brazil	153	511,394	0.68
Canada	179	2,167,147	2.87
Chile	32	42,276	0.06
China	1611	2,887,901	3.83
Colombia	11	16,573	0.02
Czech Rep.	5	9,504	0.01
Denmark	41	495,736	0.66
Egypt	15	9,363	0.01
Finland	35	291,386	0.39
France	140	1,985,900	2.63
Germany	159	1,761,539	2.33
Greece	22	25,128	0.03
Hong Kong	146	638,812	0.85
Hungary	5	19,704	0.03
India	343	1,085,447	1.44
Indonesia	68	105,101	0.14
Ireland	9	53,130	0.07
Israel	69	121,699	0.16
Italy	91	515,230	0.68
Japan	1391	4,833,830	6.41
Korea	469	1,248,508	1.65
Kuwait	18	56,678	0.08
Malaysia	93	147,851	0.20
Mexico	54	179,420	0.24
Netherlands	54	846,696	1.12
New Zealand	37	75,511	0.10
Norway	48	169,600	0.22
Pakistan	22	7,008	0.01
Philippines	40	62,922	0.08
Poland	32	70,399	0.09
Portugal	15	37,027	0.05
Qatar	21	61,618	0.08
Romania	2	3,437	0.00
Russia	44	242,021	0.32
Saudi Arabia	82	280,047	0.37
Singapore	74	237,758	0.32
South Africa	103	340,553	0.45
Spain	61	465,276	0.62
Sweden	135	840,467	1.11
Switzerland	111	1,821,523	2.41
Taiwan	455	1,447,240	1.92
Thailand	132	189,927	0.25
Turkey	79	40,840	0.05
UAE	20	64,027	0.08
UK	289	3,058,680	4.05
USA	1765	44,098,523	58.45
Totals	9134	75,447,002	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,287,456	3.03
Microsoft Corp	USA	Software and Computer Services	2,144,767	2.84
Amazon.Com	USA	Retailers	1,442,670	1.91
Facebook Class A	USA	Software and Computer Services	851,767	1.13
Alphabet Class A	USA	Software and Computer Services	809,558	1.07
Alphabet Class C	USA	Software and Computer Services	766,119	1.02
Tesla	USA	Automobiles and Parts	532,518	0.71
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	497,735	0.66
Nvidia	USA	Technology Hardware and Equipment	465,966	0.62
JPMorgan Chase & Co	USA	Banks	455,978	0.60
Totals			10,254,533	13.59

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1003	16,706,130	22.14
15	Telecommunications	257	2,420,663	3.21
20	Health Care	806	8,586,611	11.38
30	Financials	1114	10,246,824	13.58
35	Real Estate	709	2,767,169	3.67
40	Consumer Discretionary	1458	11,562,335	15.33
45	Consumer Staples	604	4,386,591	5.81
50	Industrials	1712	10,683,245	14.16
55	Basic Materials	799	3,348,220	4.44
60	Energy	313	2,588,320	3.43
65	Utilities	359	2,150,895	2.85
Totals		9134	75,447,002	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	9134	1738	2289	5107
Net MCap (USDm)	75,447,002	54,874,046	12,534,864	8,038,092
Dividend Yield %	1.67	1.69	1.72	1.42
Constituent Sizes (Net MCap USDm)				
Average	8,260	31,573	5,476	1,574
Largest	2,287,456	2,287,456	54,509	25,662
Smallest	0	73	0	7
Median	1,270	7,205	1,972	668
Weight of Largest Constituent (%)	3.03	4.17	0.43	0.32
Top 10 Holdings (% Index MCap)	13.59	18.69	3.75	2.30

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