

FTSE Global All Cap Index

Data as at: 31 May 2022

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	-5.8	-9.0	-12.6	-7.0	40.6	55.9	12.0	9.3	14.6	20.4	16.0
FTSE Global Large Cap	-5.9	-9.3	-12.8	-6.2	41.9	59.0	12.4	9.7	14.5	19.4	15.4
FTSE Global Mid Cap	-4.6	-6.6	-10.7	-6.9	38.2	48.3	11.4	8.2	14.8	22.8	17.8
FTSE Global Small Cap	-7.0	-10.8	-14.1	-12.5	34.2	44.7	10.3	7.7	17.0	26.1	19.7
FTSE All-World	-5.7	-8.8	-12.4	-6.4	41.3	57.2	12.2	9.5	14.4	19.8	15.7

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Global All Cap	17.2	23.9	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5
FTSE Global Large Cap	16.9	22.6	4.9	-1.9	8.5	24.7	-8.4	27.5	17.3	18.8
FTSE Global Mid Cap	18.2	26.8	4.3	-0.6	9.4	24.4	-12.4	26.0	12.7	19.2
FTSE Global Small Cap	17.8	28.0	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4	15.4
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9

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	-0.5	0.5	0.6	0.8	-18.4	-34.3	-34.3	-34.3
FTSE Global Large Cap	-0.4	0.5	0.6	0.8	-18.4	-32.7	-32.7	-32.7
FTSE Global Mid Cap	-0.5	0.4	0.5	0.7	-17.1	-38.7	-38.7	-38.7
FTSE Global Small Cap	-0.7	0.3	0.4	0.6	-23.5	-40.5	-40.5	-40.5
FTSE All-World	-0.4	0.5	0.6	0.8	-18.0	-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	307	1,515,963	2.22
Austria	26	55,986	0.08
Belgium	42	184,870	0.27
Brazil	174	481,363	0.70
Canada	181	2,208,505	3.23
Chile	31	50,588	0.07
China	1710	2,283,275	3.34
Colombia	10	20,059	0.03
Czech Rep.	4	11,424	0.02
Denmark	42	432,533	0.63
Egypt	15	7,589	0.01
Finland	35	228,562	0.33
France	142	1,725,606	2.52
Germany	166	1,366,671	2.00
Greece	24	25,902	0.04
Hong Kong	158	545,653	0.80
Hungary	5	11,254	0.02
India	396	1,118,933	1.64
Indonesia	70	140,899	0.21
Ireland	7	40,896	0.06
Israel	73	137,537	0.20
Italy	92	444,839	0.65
Japan	1394	4,150,894	6.07
Korea	482	1,028,336	1.50
Kuwait	19	68,000	0.10
Malaysia	86	139,055	0.20
Mexico	49	183,240	0.27
Netherlands	57	685,115	1.00
New Zealand	39	66,616	0.10
Norway	50	174,529	0.26
Pakistan	19	4,806	0.01
Philippines	42	60,891	0.09
Poland	31	53,609	0.08
Portugal	14	40,369	0.06
Qatar	21	74,224	0.11
Romania	6	5,554	0.01
Saudi Arabia	85	349,053	0.51
Singapore	74	238,141	0.35
South Africa	97	304,782	0.45
Spain	60	431,329	0.63
Sweden	149	633,888	0.93
Switzerland	118	1,614,022	2.36
Taiwan	470	1,363,600	1.99
Thailand	130	210,812	0.31
Turkey	84	38,904	0.06
UAE	22	105,494	0.15
UK	295	2,845,865	4.16
USA	1843	40,514,307	59.21
Totals	9446	68,424,342	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,294,852	3.35
Microsoft Corp	USA	Software and Computer Services	2,046,603	2.99
Amazon.Com	USA	Retailers	1,042,332	1.52
Alphabet Class A	USA	Software and Computer Services	683,585	1.00
Tesla	USA	Automobiles and Parts	630,387	0.92
Alphabet Class C	USA	Software and Computer Services	630,253	0.92
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	472,485	0.69
Unitedhealth Group	USA	Health Care Providers	466,812	0.68
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	463,021	0.68
Nvidia	USA	Technology Hardware and Equipment	446,203	0.65
Totals			9,176,534	13.41

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1092	14,138,349	20.66
15	Telecommunications	271	2,087,681	3.05
20	Health Care	863	7,913,491	11.57
30	Financials	1124	9,991,247	14.60
35	Real Estate	699	2,495,048	3.65
40	Consumer Discretionary	1478	9,226,116	13.48
45	Consumer Staples	612	4,320,920	6.31
50	Industrials	1790	9,066,194	13.25
55	Basic Materials	846	3,200,629	4.68
60	Energy	318	3,714,013	5.43
65	Utilities	353	2,270,654	3.32
Totals		9446	68,424,342	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	9446	1879	2249	5318
Net MCap (USDm)	68,424,342	50,131,257	11,374,955	6,918,129
Dividend Yield %	2.13	2.15	2.20	1.88
Constituent Sizes (Net MCap USDm)				
Average	7,244	26,680	5,058	1,301
Largest	2,294,852	2,294,852	62,471	24,285
Smallest	0	52	31	0
Median	1,027	5,616	1,837	560
Weight of Largest Constituent (%)	3.35	4.58	0.55	0.35
Top 10 Holdings (% Index MCap)	13.41	18.31	4.78	2.66

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