

FTSE Global All Cap Index

Data as at: 31 August 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	-5.5	-11.0	-17.4	-15.7	27.5	42.1	8.4	7.3	16.8	21.0	16.9
FTSE Global Large Cap	-5.4	-11.0	-17.6	-15.5	28.3	44.8	8.7	7.7	16.7	20.0	16.2
FTSE Global Mid Cap	-6.1	-10.4	-16.1	-14.9	25.1	35.0	7.8	6.2	17.0	23.4	18.7
FTSE Global Small Cap	-4.8	-11.5	-18.2	-18.5	23.8	32.5	7.4	5.8	19.2	26.7	20.6
FTSE All-World	-5.6	-10.9	-17.3	-15.4	27.9	43.2	8.5	7.4	16.7	20.5	16.6

* 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	-0.9	0.4	0.4	0.7	-22.2	-34.3	-34.3	-34.3
FTSE Global Large Cap	-0.9	0.4	0.5	0.7	-22.1	-32.7	-32.7	-32.7
FTSE Global Mid Cap	-0.8	0.3	0.3	0.6	-22.1	-38.7	-38.7	-38.7
FTSE Global Small Cap	-0.9	0.3	0.3	0.5	-26.9	-40.5	-40.5	-40.5
FTSE All-World	-0.9	0.4	0.4	0.7	-21.9	-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	303	1,401,135	2.18
Austria	26	45,516	0.07
Belgium	43	161,705	0.25
Brazil	170	424,680	0.66
Canada	182	1,987,841	3.09
Chile	31	46,885	0.07
China	1658	2,231,326	3.47
Colombia	10	12,697	0.02
Czech Rep.	4	9,534	0.01
Denmark	43	401,816	0.63
Egypt	12	6,967	0.01
Finland	36	209,195	0.33
France	142	1,523,563	2.37
Germany	166	1,129,052	1.76
Greece	24	22,077	0.03
Hong Kong	156	496,047	0.77
Hungary	5	10,519	0.02
India	402	1,194,887	1.86
Indonesia	72	140,298	0.22
Ireland	6	35,385	0.06
Israel	73	147,423	0.23
Italy	92	366,040	0.57
Japan	1395	3,954,850	6.15
Korea	483	888,963	1.38
Kuwait	19	69,064	0.11
Malaysia	84	131,491	0.20
Mexico	49	157,137	0.24
Netherlands	57	599,696	0.93
New Zealand	39	65,473	0.10
Norway	52	167,024	0.26
Pakistan	19	4,232	0.01
Philippines	42	57,013	0.09
Poland	30	40,652	0.06
Portugal	14	37,886	0.06
Qatar	21	84,402	0.13
Romania	6	5,090	0.01
Saudi Arabia	86	336,942	0.52
Singapore	73	232,517	0.36
South Africa	96	257,777	0.40
Spain	60	359,911	0.56
Sweden	151	533,449	0.83
Switzerland	118	1,478,154	2.30
Taiwan	470	1,171,379	1.82
Thailand	130	194,887	0.30
Turkey	84	44,664	0.07
UAE	25	104,776	0.16
UK	293	2,493,667	3.88
USA	1822	38,803,236	60.37
Totals	9374	64,278,922	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,401,716	3.74
Microsoft Corp	USA	Software and Computer Services	1,954,525	3.04
Amazon.Com	USA	Retailers	1,125,652	1.75
Tesla	USA	Automobiles and Parts	700,408	1.09
Alphabet Class A	USA	Software and Computer Services	650,334	1.01
Alphabet Class C	USA	Software and Computer Services	599,034	0.93
Unitedhealth Group	USA	Health Care Providers	485,287	0.75
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	424,195	0.66
Exxon Mobil Corporation	USA	Oil Gas and Coal	402,589	0.63
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	398,191	0.62
Totals			9,141,929	14.22

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1085	13,248,331	20.61
15	Telecommunications	266	1,855,413	2.89
20	Health Care	855	7,436,614	11.57
30	Financials	1121	9,151,588	14.24
35	Real Estate	683	2,307,148	3.59
40	Consumer Discretionary	1461	9,108,782	14.17
45	Consumer Staples	612	4,158,940	6.47
50	Industrials	1784	8,603,578	13.38
55	Basic Materials	837	2,699,988	4.20
60	Energy	318	3,498,022	5.44
65	Utilities	352	2,210,518	3.44
Totals		9374	64,278,922	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	9374	1869	2246	5259
Net MCap (USDm)	64,278,922	47,128,621	10,618,325	6,531,976
Dividend Yield %	2.29	2.30	2.36	2.04
Constituent Sizes (Net MCap USDm)				
Average	6,857	25,216	4,728	1,242
Largest	2,401,716	2,401,716	60,929	25,475
Smallest	2	47	22	2
Median	955	5,395	1,720	514
Weight of Largest Constituent (%)	3.74	5.10	0.57	0.39
Top 10 Holdings (% Index MCap)	14.22	19.40	4.82	2.83

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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 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 6441 1430

Sydney +61 (0) 2 8823 3521