

FTSE Global All Cap Index

Data as at: 31 October 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	-7.4	-9.2	-20.8	-19.8	16.4	30.7	5.2	5.5	18.3	21.6	17.7
FTSE Global Large Cap	-7.8	-9.3	-21.1	-19.7	16.8	33.2	5.3	5.9	18.0	20.5	17.0
FTSE Global Mid Cap	-6.4	-9.2	-19.2	-18.5	15.0	25.1	4.8	4.6	18.9	24.0	19.5
FTSE Global Small Cap	-6.4	-8.4	-21.2	-21.9	14.5	21.3	4.6	3.9	20.9	27.3	21.4
FTSE All-World	-7.6	-9.3	-20.7	-19.5	16.6	31.9	5.3	5.7	18.1	21.0	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)	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	-1.0	0.2	0.3	0.6	-26.1	-34.3	-34.3	-34.3
FTSE Global Large Cap	-1.1	0.2	0.3	0.6	-26.2	-32.7	-32.7	-32.7
FTSE Global Mid Cap	-1.0	0.2	0.2	0.5	-25.9	-38.7	-38.7	-38.7
FTSE Global Small Cap	-1.0	0.1	0.2	0.5	-29.7	-40.5	-40.5	-40.5
FTSE All-World	-1.0	0.2	0.3	0.6	-26.0	-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	302	1,288,614	2.10
Austria	26	45,121	0.07
Belgium	43	161,002	0.26
Brazil	172	442,461	0.72
Canada	180	1,902,493	3.10
Chile	30	42,333	0.07
China	1772	1,666,071	2.71
Colombia	10	11,588	0.02
Czech Rep.	5	8,769	0.01
Denmark	43	384,562	0.63
Egypt	10	6,352	0.01
Finland	36	199,424	0.32
France	142	1,521,837	2.48
Germany	164	1,109,098	1.81
Greece	26	22,573	0.04
Hong Kong	139	378,555	0.62
Hungary	5	10,231	0.02
Iceland	13	2,816	0.00
India	427	1,165,764	1.90
Indonesia	76	147,170	0.24
Ireland	6	33,047	0.05
Israel	73	133,296	0.22
Italy	94	371,848	0.61
Japan	1405	3,619,289	5.89
Korea	489	778,647	1.27
Kuwait	20	67,233	0.11
Malaysia	87	120,829	0.20
Mexico	50	177,863	0.29
Netherlands	57	581,676	0.95
New Zealand	38	60,912	0.10
Norway	55	151,322	0.25
Pakistan	17	3,656	0.01
Philippines	41	50,181	0.08
Poland	29	39,661	0.06
Portugal	14	34,882	0.06
Qatar	22	82,840	0.13
Romania	6	4,448	0.01
Saudi Arabia	86	324,092	0.53
Singapore	71	218,376	0.36
South Africa	92	237,934	0.39
Spain	61	350,865	0.57
Sweden	147	513,743	0.84
Switzerland	118	1,403,083	2.28
Taiwan	480	943,306	1.54
Thailand	133	184,571	0.30
Turkey	87	55,124	0.09
UAE	28	107,330	0.17
UK	292	2,370,616	3.86
USA	1808	37,890,846	61.68
Totals	9527	61,428,351	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,342,445	3.81
Microsoft Corp	USA	Software and Computer Services	1,735,205	2.82
Amazon.Com	USA	Retailers	909,614	1.48
Tesla	USA	Automobiles and Parts	578,248	0.94
Alphabet Class A	USA	Software and Computer Services	567,945	0.92
Unitedhealth Group	USA	Health Care Providers	518,759	0.84
Alphabet Class C	USA	Software and Computer Services	510,846	0.83
Exxon Mobil Corporation	USA	Oil Gas and Coal	461,664	0.75
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	457,402	0.74
Berkshire Hathaway B	USA	Investment Banking and Brokerage Services	382,315	0.62
Totals			8,464,442	13.78

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1114	11,862,713	19.31
15	Telecommunications	264	1,725,428	2.81
20	Health Care	861	7,610,645	12.39
30	Financials	1132	9,040,305	14.72
35	Real Estate	686	2,043,067	3.33
40	Consumer Discretionary	1470	8,433,298	13.73
45	Consumer Staples	616	4,010,657	6.53
50	Industrials	1828	8,453,300	13.76
55	Basic Materials	866	2,567,494	4.18
60	Energy	329	3,665,047	5.97
65	Utilities	361	2,016,397	3.28
Totals		9527	61,428,351	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	9527	1909	2263	5355
Net MCap (USDm)	61,428,351	45,065,027	10,118,303	6,245,020
Dividend Yield %	2.36	2.40	2.32	2.14
Constituent Sizes (Net MCap USDm)				
Average	6,448	23,607	4,471	1,166
Largest	2,342,445	2,342,445	50,794	20,310
Smallest	0	7	21	0
Median	842	4,307	1,592	457
Weight of Largest Constituent (%)	3.81	5.20	0.50	0.33
Top 10 Holdings (% Index MCap)	13.78	18.78	4.15	2.39

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