

FTSE Germany All Cap Index

Data as at: 30 June 2021

The FTSE Germany All Cap Index is part of a range of indexes designed to help European investors benchmark their investments. It is a market-capitalization weighted index representing the performance of German large, mid and small cap stocks. The index is part of the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Germany All Cap	4.4	12.9	12.9	26.2	25.4	62.3	7.8	10.2	16.6	24.7	17.4
FTSE Global All Cap	6.3	16.3	16.3	33.6	48.9	88.8	14.2	13.5	11.8	18.5	13.8

* 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 % (EUR)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Germany All Cap	-15.2	29.5	26.6	3.3	11.3	6.6	15.1	-17.7	25.0	4.0
FTSE Global All Cap	-4.6	15.4	18.5	19.0	9.5	12.2	9.3	-5.1	29.4	7.1

Top 10 Constituents

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
SAP	Software and Computer Services	131,677	8.88
Siemens AG	General Industrials	100,385	6.77
Allianz SE	Non-life Insurance	86,350	5.82
Daimler AG	Automobiles and Parts	63,252	4.27
BASF	Chemicals	60,765	4.10
Adidas	Personal Goods	60,056	4.05
Deutsche Telekom	Telecommunications Service Providers	57,470	3.88
Deutsche Post	Industrial Transportation	56,057	3.78
Bayer AG	Pharmaceuticals and Biotechnology	50,310	3.39
Infineon Technologies AG	Technology Hardware and Equipment	44,010	2.97
Totals		710,332	47.90

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

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, available 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.

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	17	216,096	14.57
15	Telecommunications	4	62,693	4.23
20	Health Care	16	158,385	10.68
30	Financials	14	191,743	12.93
35	Real Estate	14	79,805	5.38
40	Consumer Discretionary	32	337,861	22.78
45	Consumer Staples	6	26,465	1.78
50	Industrials	32	229,164	15.45
55	Basic Materials	14	120,933	8.16
60	Energy	5	12,577	0.85
65	Utilities	5	47,160	3.18
Totals		159	1,482,882	100.00

Index Characteristics

Attributes	FTSE Germany All Cap	FTSE Global All Cap
Number of constituents	159	9153
Net MCap (EURm)	1,482,882	63,380,796
Dividend Yield %	2.20	1.66
Constituent Sizes (Net MCap EURm)		
Average	9,326	6,925
Largest	131,677	1,811,182
Smallest	138	11
Median	2,170	1,100
Weight of Largest Constituent (%)	8.88	2.86
Top 10 Holdings (% Index MCap)	47.90	13.22

INFORMATION**Index Universe**

FTSE Global Equity Index Series

Launch Date

1 September 2003

Base Date

31 December 2002

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

EUR, USD, GBP, JPY, Local

Review Dates

Semi-annually in March and September

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