

# FTSE Global All Cap Index

Data as at: 31 January 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	-3.9	-0.7	-5.1	12.8	54.5	82.8	15.6	12.8	11.0	19.0	15.5
FTSE Global Large Cap	-3.0	0.4	-4.6	13.8	57.6	88.8	16.4	13.5	10.7	17.9	14.7
FTSE Global Mid Cap	-4.8	-2.2	-5.6	13.0	46.5	68.2	13.6	11.0	11.6	21.7	17.5
FTSE Global Small Cap	-8.5	-6.1	-7.7	5.5	43.9	63.9	12.9	10.4	14.3	24.7	19.3
FTSE All-World	-3.3	-0.1	-4.8	13.7	55.7	85.2	15.9	13.1	10.7	18.5	15.1

\* 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	1.1	0.8	0.8	0.8	-8.7	-34.3	-34.3	-34.3
FTSE Global Large Cap	1.2	0.9	0.9	0.9	-8.1	-32.7	-32.7	-32.7
FTSE Global Mid Cap	1.1	0.6	0.6	0.7	-9.8	-38.7	-38.7	-38.7
FTSE Global Small Cap	0.4	0.5	0.5	0.6	-14.6	-40.5	-40.5	-40.5
FTSE All-World	1.2	0.8	0.9	0.9	-8.2	-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	297	1,433,318	1.92
Austria	26	67,254	0.09
Belgium	42	201,804	0.27
Brazil	168	441,032	0.59
Canada	179	2,233,411	2.98
Chile	29	41,991	0.06
China	1625	2,592,880	3.47
Colombia	10	19,239	0.03
Czech Rep.	5	11,288	0.02
Denmark	42	449,274	0.60
Egypt	16	10,367	0.01
Finland	36	263,102	0.35
France	143	1,942,918	2.60
Germany	166	1,629,607	2.18
Greece	22	27,016	0.04
Hong Kong	159	589,087	0.79
Hungary	5	20,644	0.03
India	374	1,210,849	1.62
Indonesia	69	125,727	0.17
Ireland	9	48,272	0.06
Israel	72	146,666	0.20
Italy	92	504,648	0.67
Japan	1391	4,591,690	6.14
Korea	482	1,052,146	1.41
Kuwait	18	63,006	0.08
Malaysia	91	149,000	0.20
Mexico	52	174,026	0.23
Netherlands	56	819,669	1.10
New Zealand	40	72,048	0.10
Norway	48	172,713	0.23
Pakistan	22	6,176	0.01
Philippines	42	76,249	0.10
Poland	33	67,487	0.09
Portugal	14	38,844	0.05
Qatar	21	72,173	0.10
Romania	5	5,423	0.01
Russia	50	227,242	0.30
Saudi Arabia	84	311,535	0.42
Singapore	75	243,183	0.32
South Africa	102	311,784	0.42
Spain	60	440,456	0.59
Sweden	141	741,891	0.99
Switzerland	117	1,762,763	2.36
Taiwan	464	1,512,821	2.02
Thailand	129	207,754	0.28
Turkey	84	38,501	0.05
UAE	20	99,420	0.13
UK	295	3,010,032	4.02
USA	1821	44,551,121	59.54
<b>Totals</b>	<b>9343</b>	<b>74,829,547</b>	<b>100.00</b>

### Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,694,801	3.60
Microsoft Corp	USA	Software and Computer Services	2,341,018	3.13
Amazon.Com	USA	Retailers	1,296,946	1.73
Alphabet Class A	USA	Software and Computer Services	813,026	1.09
Alphabet Class C	USA	Software and Computer Services	760,719	1.02
Tesla	USA	Automobiles and Parts	756,717	1.01
Meta Platforms Inc	USA	Software and Computer Services	739,572	0.99
Nvidia	USA	Technology Hardware and Equipment	585,140	0.78
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	548,756	0.73
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	453,431	0.61
<b>Totals</b>			<b>10,990,125</b>	<b>14.69</b>

### ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1054	16,910,056	22.60
15	Telecommunications	265	2,257,617	3.02
20	Health Care	851	8,079,585	10.80
30	Financials	1127	10,925,479	14.60
35	Real Estate	707	2,703,553	3.61
40	Consumer Discretionary	1475	10,930,163	14.61
45	Consumer Staples	609	4,445,600	5.94
50	Industrials	1746	10,059,026	13.44
55	Basic Materials	827	3,145,853	4.20
60	Energy	317	3,160,233	4.22
65	Utilities	365	2,212,383	2.96
<b>Totals</b>		<b>9343</b>	<b>74,829,547</b>	<b>100.00</b>

### Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	9343	1802	2287	5254
Net MCap (USDm)	74,829,547	55,533,441	11,719,794	7,576,312
Dividend Yield %	1.83	1.84	1.89	1.61
Constituent Sizes (Net MCap USDm)				
Average	8,009	30,818	5,125	1,442
Largest	2,694,801	2,694,801	49,209	25,759
Smallest	2	57	32	2
Median	1,162	6,757	1,851	622
Weight of Largest Constituent (%)	3.60	4.85	0.42	0.34
Top 10 Holdings (% Index MCap)	14.69	19.79	3.77	2.50

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