

FTSE Global All Cap Index

Data as at: 31 August 2020

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 aggregate of around 8,000 stocks cover 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	15.2	14.8	4.1	16.1	29.4	64.1	9.0	10.4	26.6	18.9	14.9
FTSE Global Large Cap	15.9	16.6	6.5	18.9	34.2	70.8	10.3	11.3	25.9	17.9	14.2
FTSE Global Mid Cap	12.5	9.4	-2.4	8.4	17.0	47.2	5.4	8.0	28.4	21.3	16.8
FTSE Global Small Cap	13.7	9.8	-2.2	8.3	15.9	45.1	5.1	7.7	30.3	24.0	18.3
FTSE All-World	15.3	15.4	4.9	17.1	31.1	66.6	9.5	10.7	26.3	18.4	14.6

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE Global All Cap	14.8	-7.6	17.2	23.9	4.5	-1.7	9.0	24.4	-9.6	27.1
FTSE Global Large Cap	11.7	-6.8	16.9	22.6	4.9	-1.9	8.5	24.7	-8.4	27.5
FTSE Global Mid Cap	20.3	-9.4	18.2	26.8	4.3	-0.6	9.4	24.4	-12.4	26.0
FTSE Global Small Cap	26.8	-10.4	17.8	28.0	2.5	-2.0	11.8	22.6	-13.7	26.0
FTSE All-World	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2

FEATURES

Coverage

Approximately 8,000 stocks that cover 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	0.6	0.5	0.7	0.7	-34.3	-34.3	-34.3	-34.3
FTSE Global Large Cap	0.7	0.6	0.8	0.8	-32.7	-32.7	-32.7	-32.7
FTSE Global Mid Cap	0.3	0.3	0.5	0.6	-38.7	-38.7	-38.7	-38.7
FTSE Global Small Cap	0.3	0.2	0.4	0.6	-40.5	-40.5	-40.5	-40.5
FTSE All-World	0.6	0.5	0.7	0.7	-33.7	-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	262	1,198,042	2.03
Austria	26	39,729	0.07
Belgium	42	173,858	0.30
Brazil	140	353,862	0.60
Canada	187	1,657,155	2.81
Chile	33	40,287	0.07
China	1517	2,827,380	4.80
Colombia	13	18,201	0.03
Czech Rep.	5	7,100	0.01
Denmark	40	371,619	0.63
Egypt	16	10,335	0.02
Finland	33	224,573	0.38
France	143	1,532,392	2.60
Germany	150	1,482,601	2.52
Greece	21	16,381	0.03
Hong Kong	166	577,640	0.98
Hungary	5	14,338	0.02
India	294	617,508	1.05
Indonesia	66	99,581	0.17
Ireland	10	41,384	0.07
Israel	63	86,086	0.15
Italy	92	386,543	0.66
Japan	1349	4,157,001	7.05
Korea	436	854,390	1.45
Kuwait	17	44,328	0.08
Malaysia	88	149,979	0.25
Mexico	57	121,901	0.21
Netherlands	56	649,900	1.10
New Zealand	36	71,742	0.12
Norway	49	133,290	0.23
Pakistan	22	6,806	0.01
Peru	1	2,983	0.01
Philippines	39	59,149	0.10
Poland	32	50,807	0.09
Portugal	14	32,252	0.05
Qatar	21	59,028	0.10
Russia	43	181,910	0.31
Saudi Arabia	79	182,240	0.31
Singapore	73	187,683	0.32
South Africa	111	246,235	0.42
Spain	60	363,791	0.62
Sweden	117	577,045	0.98
Switzerland	114	1,537,142	2.61
Taiwan	426	987,127	1.68
Thailand	123	168,614	0.29
Turkey	75	34,475	0.06
UAE	21	38,660	0.07
UK	302	2,320,441	3.94
USA	1775	33,932,613	57.58
Totals	8860	58,928,125	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware & Equipment	2,107,993	3.58
Microsoft Corp	USA	Software & Computer Services	1,686,402	2.86
Amazon.Com	USA	General Retailers	1,461,149	2.48
Facebook Class A	USA	Software & Computer Services	703,021	1.19
Alibaba Group Holding ADS (N Shares)	China	General Retailers	504,707	0.86
Alphabet Class A	USA	Software & Computer Services	488,447	0.83
Alphabet Class C	USA	Software & Computer Services	483,522	0.82
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	403,938	0.69
Tencent Holdings (P Chip)	China	Software & Computer Services	391,630	0.66
Tesla	USA	Automobiles & Parts	367,907	0.62
Totals			8,598,715	14.59

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	293	1,901,996	3.23
1000	Basic Materials	754	2,476,429	4.20
2000	Industrials	1896	7,631,685	12.95
3000	Consumer Goods	1135	6,368,055	10.81
4000	Health Care	686	6,888,345	11.69
5000	Consumer Services	1060	7,585,160	12.87
6000	Telecommunications	131	1,364,332	2.32
7000	Utilities	317	1,755,181	2.98
8000	Financials	1783	10,368,743	17.60
9000	Technology	805	12,588,198	21.36
Totals		8860	58,928,125	100.00

Index Characteristics

Attributes	FTSE Global All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	8860	1770	2177	4913
Net MCap (USDm)	58,928,125	44,168,025	8,854,061	5,906,040
Dividend Yield %	2.11	2.17	2.02	1.82
Constituent Sizes (Net MCap USDm)				
Average	6,651	24,954	4,067	1,202
Largest	2,107,993	2,107,993	57,517	21,697
Smallest	0	67	0	0
Median	961	5,547	1,563	499
Weight of Largest Constituent (%)	3.58	4.77	0.65	0.37
Top 10 Holdings (% Index MCap)	14.59	19.47	4.54	3.03

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Data definitions available from
info@ftserussell.com

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 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 4563 6346

Sydney +61 (0) 2 8823 3521