

# FTSE Global Equity Index Series

Data as at: 28 June 2024

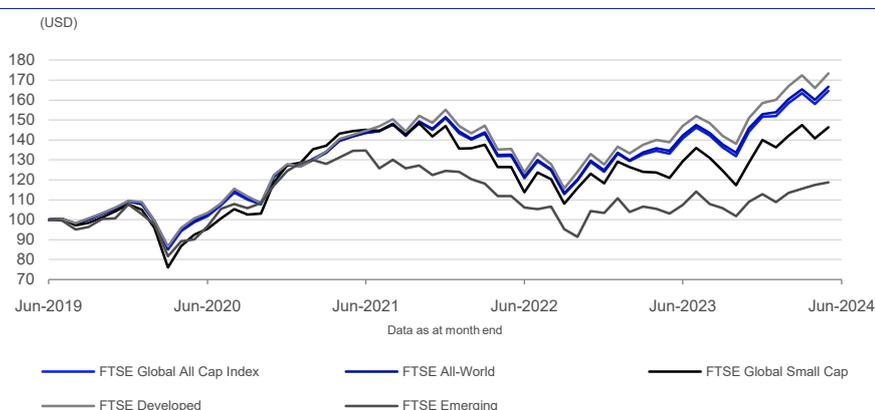
The FTSE Global Equity Index Series covers around 7,400 securities in 47 different countries and captures 98% of the world's investable market capitalisation - covering every equity and sector relevant to international investors' needs.

The index series is divided into Developed, Advanced Emerging and Secondary Emerging segments, enabling investors to develop their own investable universe. Its highly modular nature provides the maximum breadth of options for structuring portfolios, with indices calculated at regional, national and sector level. Investors can then select on a size level, from the all-encompassing FTSE Global All Cap Index Series (large/mid/small cap), FTSE All-World Index Series (large/mid cap) or single size indices (large, mid or small cap).

Here we demonstrate the performance and characteristics of five of the leading global benchmark indices within the family - FTSE Global All Cap, FTSE Global Small Cap, FTSE All-World, FTSE Developed and FTSE Emerging.

See [www.ftse.com](http://www.ftse.com) for factsheets covering the leading regional indices within the series.

## 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 Index	2.5	10.5	10.5	19.0	16.6	67.5	5.3	10.9	9.6	15.6	17.7
FTSE All-World	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	17.4
FTSE Global Small Cap	-1.9	3.4	3.4	12.0	-0.3	44.8	-0.1	7.7	13.2	18.4	21.6
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	17.8
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9

\* 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

## FEATURES

### Coverage

98% of the world's investable market capitalisation across Developed and Emerging markets.

### Objective

Indexes within the FTSE Global Equity Index Series are designed for the creation of a broad range of financial products, such as index tracking funds, derivatives and Exchange Traded Funds (ETFs), and as performance benchmarks.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the indexes are tradable.

### Transparency

The indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

### Availability

Indexes within the FTSE Global Equity Index Series are calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes are also available in many instances.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

## Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Global All Cap Index	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
FTSE Global Small Cap	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4	15.4	-19.6	18.4
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1

## 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 Index	2.0	0.3	0.6	0.6	-10.8	-26.1	-34.3	-34.3
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Global Small Cap	1.0	0.0	0.4	0.4	-14.6	-29.7	-40.5	-40.5
FTSE Developed	2.2	0.4	0.7	0.6	-10.4	-26.1	-34.0	-34.0
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-35.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Global All Cap Index			FTSE Global Small Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1190	22,594,618	27.43	769	1,078,983	14.04
15	Telecommunications	254	2,157,268	2.62	124	93,293	1.21
20	Health Care	889	8,571,680	10.41	539	666,352	8.67
30	Financials	1134	11,633,845	14.12	520	982,850	12.79
35	Real Estate	667	2,198,011	2.67	427	557,738	7.26
40	Consumer Discretionary	1538	11,093,686	13.47	917	1,144,228	14.89
45	Consumer Staples	636	4,114,950	5.00	312	296,690	3.86
50	Industrials	2005	11,038,839	13.40	1217	1,712,237	22.28
55	Basic Materials	950	2,910,833	3.53	563	517,082	6.73
60	Energy	396	3,745,412	4.55	213	410,317	5.34
65	Utilities	400	2,314,749	2.81	167	225,993	2.94
<b>Totals</b>		<b>10059</b>	<b>82,373,889</b>	<b>100.00</b>	<b>5768</b>	<b>7,685,764</b>	<b>100.00</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	FTSE All-World			FTSE Developed			FTSE Emerging		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	421	21,515,635	28.81	191	19,545,162	29.00	230	1,970,473	26.99
15	Telecommunications	130	2,063,975	2.76	56	1,781,291	2.64	74	282,684	3.87
20	Health Care	350	7,905,328	10.58	172	7,670,583	11.38	178	234,745	3.22
30	Financials	614	10,650,994	14.26	288	9,001,268	13.36	326	1,649,726	22.60
35	Real Estate	240	1,640,273	2.20	140	1,490,131	2.21	100	150,142	2.06
40	Consumer Discretionary	621	9,949,457	13.32	345	9,148,064	13.58	276	801,394	10.98
45	Consumer Staples	324	3,818,259	5.11	159	3,424,404	5.08	165	393,855	5.40
50	Industrials	788	9,326,602	12.49	417	8,716,871	12.94	371	609,731	8.35
55	Basic Materials	387	2,393,751	3.20	139	1,949,688	2.89	248	444,063	6.08
60	Energy	183	3,335,095	4.47	71	2,853,864	4.23	112	481,232	6.59
65	Utilities	233	2,088,756	2.80	94	1,806,437	2.68	139	282,319	3.87
<b>Totals</b>		<b>4291</b>	<b>74,688,125</b>	<b>100.00</b>	<b>2072</b>	<b>67,387,760</b>	<b>100.00</b>	<b>2219</b>	<b>7,300,365</b>	<b>100.00</b>

## INFORMATION

## Index Universe

FTSE Global Equity Index Series

## Investability Screen

Actual free float applied and liquidity screened

## Currency

USD, Sterling, Yen, Euro and Local

## Review Dates

Semi-annually in March and September

## Country/Market Breakdown

Country/Market	FTSE Global All Cap Index			FTSE Global Small Cap		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	290	1,519,982	1.85	185	142,040	1.85
Austria	26	56,629	0.07	19	20,606	0.27
Belgium	37	190,109	0.23	23	30,702	0.40
Brazil	166	399,303	0.48	84	37,949	0.49
Canada	167	2,147,269	2.61	119	442,502	5.76
Chile	31	44,286	0.05	10	4,289	0.06
China	2368	2,189,005	2.66	1130	138,092	1.80
Colombia	3	8,273	0.01	-	-	-
Czech Rep.	4	10,173	0.01	-	-	-
Denmark	41	683,749	0.83	23	57,705	0.75
Egypt	9	7,399	0.01	6	3,368	0.04
Finland	33	200,543	0.24	19	28,676	0.37
France	132	1,888,319	2.29	63	69,911	0.91
Germany	154	1,517,857	1.84	84	81,128	1.06
Greece	33	45,282	0.05	4	792	0.01
Hong Kong	123	371,307	0.45	51	16,249	0.21
Hungary	4	19,780	0.02	-	-	-
Iceland	15	8,453	0.01	4	739	0.01
India	512	1,961,169	2.38	281	249,390	3.24
Indonesia	76	146,191	0.18	34	13,331	0.17
Ireland	6	47,992	0.06	1	948	0.01
Israel	70	128,782	0.16	40	20,641	0.27
Italy	87	543,568	0.66	53	60,924	0.79
Japan	1426	4,780,841	5.80	924	394,900	5.14
Korea	479	1,069,453	1.30	319	124,911	1.63
Kuwait	21	65,531	0.08	13	7,576	0.10
Malaysia	81	158,746	0.19	42	24,916	0.32
Mexico	48	193,237	0.23	10	8,375	0.11
Netherlands	54	905,036	1.10	23	26,700	0.35
New Zealand	27	61,314	0.07	12	7,775	0.10
Norway	58	167,399	0.20	41	55,813	0.73
Pakistan	14	4,295	0.01	13	3,982	0.05
Philippines	31	49,800	0.06	7	2,483	0.03
Poland	30	87,016	0.11	20	25,112	0.33
Portugal	15	38,631	0.05	11	8,504	0.11
Qatar	21	67,313	0.08	4	2,677	0.03
Romania	8	11,745	0.01	1	140	0.00
Saudi Arabia	90	342,943	0.42	28	18,034	0.23
Singapore	67	244,948	0.30	31	17,945	0.23
South Africa	77	261,362	0.32	37	26,212	0.34
Spain	54	491,837	0.60	29	32,582	0.42
Sweden	141	685,877	0.83	89	121,682	1.58
Switzerland	115	1,698,277	2.06	63	82,187	1.07
Taiwan	499	1,767,018	2.15	377	263,765	3.43
Thailand	125	156,589	0.19	75	28,269	0.37
Turkiye	150	105,267	0.13	39	6,179	0.08
UAE	37	120,727	0.15	5	2,962	0.04
UK	272	2,928,567	3.56	169	270,615	3.52
USA	1732	51,774,703	62.85	1153	4,701,486	61.17
<b>Totals</b>	<b>10059</b>	<b>82,373,889</b>	<b>100.00</b>	<b>5768</b>	<b>7,685,764</b>	<b>100.00</b>

## Country/Market Breakdown

Country/Market	FTSE All-World			FTSE Developed			FTSE Emerging		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	105	1,377,943	1.84	105	1,377,943	2.04	-	-	-
Austria	7	36,023	0.05	7	36,023	0.05	-	-	-
Belgium	14	159,406	0.21	14	159,406	0.24	-	-	-
Brazil	82	361,354	0.48	-	-	-	82	361,354	4.95
Canada	48	1,704,767	2.28	48	1,704,767	2.53	-	-	-
Chile	21	39,998	0.05	-	-	-	21	39,998	0.55
China	1238	2,050,913	2.75	-	-	-	1238	2,050,913	28.09
Colombia	3	8,273	0.01	-	-	-	3	8,273	0.11
Czech Rep.	4	10,173	0.01	-	-	-	4	10,173	0.14
Denmark	18	626,044	0.84	18	626,044	0.93	-	-	-
Egypt	3	4,031	0.01	-	-	-	3	4,031	0.06
Finland	14	171,867	0.23	14	171,867	0.26	-	-	-
France	69	1,818,408	2.43	69	1,818,408	2.70	-	-	-
Germany	70	1,436,729	1.92	70	1,436,729	2.13	-	-	-
Greece	29	44,490	0.06	-	-	-	29	44,490	0.61
Hong Kong	72	355,058	0.48	72	355,058	0.53	-	-	-
Hungary	4	19,780	0.03	-	-	-	4	19,780	0.27
Iceland	11	7,714	0.01	-	-	-	11	7,714	0.11
India	231	1,711,779	2.29	-	-	-	231	1,711,779	23.45
Indonesia	42	132,860	0.18	-	-	-	42	132,860	1.82
Ireland	5	47,044	0.06	5	47,044	0.07	-	-	-
Israel	30	108,141	0.14	30	108,141	0.16	-	-	-
Italy	34	482,643	0.65	34	482,643	0.72	-	-	-
Japan	502	4,385,941	5.87	502	4,385,941	6.51	-	-	-
Korea	160	944,542	1.26	160	944,542	1.40	-	-	-
Kuwait	8	57,954	0.08	-	-	-	8	57,954	0.79
Malaysia	39	133,830	0.18	-	-	-	39	133,830	1.83
Mexico	38	184,862	0.25	-	-	-	38	184,862	2.53
Netherlands	31	878,336	1.18	31	878,336	1.30	-	-	-
New Zealand	15	53,539	0.07	15	53,539	0.08	-	-	-
Norway	17	111,586	0.15	17	111,586	0.17	-	-	-
Pakistan	1	313	0.00	-	-	-	1	313	0.00
Philippines	24	47,316	0.06	-	-	-	24	47,316	0.65
Poland	10	61,904	0.08	10	61,904	0.09	-	-	-
Portugal	4	30,127	0.04	4	30,127	0.04	-	-	-
Qatar	17	64,636	0.09	-	-	-	17	64,636	0.89
Romania	7	11,604	0.02	-	-	-	7	11,604	0.16
Saudi Arabia	62	324,909	0.44	-	-	-	62	324,909	4.45
Singapore	36	227,003	0.30	36	227,003	0.34	-	-	-
South Africa	40	235,149	0.31	-	-	-	40	235,149	3.22
Spain	25	459,255	0.61	25	459,255	0.68	-	-	-
Sweden	52	564,195	0.76	52	564,195	0.84	-	-	-
Switzerland	52	1,616,090	2.16	52	1,616,090	2.40	-	-	-
Taiwan	122	1,503,252	2.01	-	-	-	122	1,503,252	20.59
Thailand	50	128,320	0.17	-	-	-	50	128,320	1.76
Turkiye	111	99,088	0.13	-	-	-	111	99,088	1.36
UAE	32	117,765	0.16	-	-	-	32	117,765	1.61
UK	103	2,657,952	3.56	103	2,657,952	3.94	-	-	-
USA	579	47,073,217	63.03	579	47,073,217	69.85	-	-	-
<b>Totals</b>	<b>4291</b>	<b>74,688,125</b>	<b>100.00</b>	<b>2072</b>	<b>67,387,760</b>	<b>100.00</b>	<b>2219</b>	<b>7,300,365</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Global All Cap Index	FTSE Global Small Cap
Number of constituents	10059	5768
Net MCap (USDm)	82,373,889	7,685,764
Dividend Yield %	1.90	1.92
Constituent Sizes (Net MCap USDm)		
Average	8,189	1,332
Largest	3,319,306	40,518
Smallest	5	5
Median	861	494
Weight of Largest Constituent (%)	4.03	0.53
Top 10 Holdings (% Index MCap)	19.90	3.08

## Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4291	2072	2219
Net MCap (USDm)	74,688,125	67,387,760	7,300,365
Dividend Yield %	1.90	1.80	2.85
Constituent Sizes (Net MCap USDm)			
Average	17,406	32,523	3,290
Largest	3,319,306	3,319,306	714,726
Smallest	17	149	17
Median	2,503	7,744	706
Weight of Largest Constituent (%)	4.44	4.93	9.79
Top 10 Holdings (% Index MCap)	21.95	24.12	24.51

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