

FTSE Global All Cap Index

Data as at: 29 February 2024

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.

10-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 Equity Index Series wi All Cap	9.9	11.5	4.5	22.4	21.4	66.0	6.7	10.7	10.3	15.6	18.0
FTSE Global Large Cap	10.1	12.5	5.5	26.1	25.6	72.6	7.9	11.5	9.9	15.2	17.3
FTSE Global Mid Cap	8.8	8.7	1.9	12.7	14.3	50.4	4.6	8.5	11.8	16.5	20.0
FTSE Global Small Cap	10.4	8.4	1.4	12.3	4.9	44.8	1.6	7.7	14.1	18.6	21.8
FTSE All-World	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	17.7

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Global Equity Index Series wi All Cap	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2
FTSE Global Large Cap	4.9	-1.9	8.5	24.7	-8.4	27.5	17.3	18.8	-18.1	24.0
FTSE Global Mid Cap	4.3	-0.6	9.4	24.4	-12.4	26.0	12.7	19.2	-15.8	16.3
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 All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

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 Equity Index Series wi All Cap	2.1	0.4	0.6	0.6	-10.8	-26.1	-34.3	-34.3
FTSE Global Large Cap	2.5	0.5	0.7	0.6	-9.8	-26.2	-32.7	-32.7
FTSE Global Mid Cap	1.0	0.2	0.4	0.5	-13.0	-25.9	-38.7	-38.7
FTSE Global Small Cap	0.8	0.1	0.4	0.4	-14.6	-29.7	-40.5	-40.5
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-26.0	-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	298	1,463,898	1.87
Austria	27	54,222	0.07
Belgium	39	182,526	0.23
Brazil	165	474,297	0.60
Canada	171	2,097,719	2.67
Chile	31	43,924	0.06
China	2361	2,003,081	2.55
Colombia	5	11,133	0.01
Czech Rep.	5	10,015	0.01
Denmark	40	619,234	0.79
Egypt	9	11,845	0.02
Finland	34	200,161	0.26
France	136	2,032,716	2.59
Germany	156	1,528,112	1.95
Greece	29	44,089	0.06
Hong Kong	125	393,434	0.50
Hungary	4	19,208	0.02
Iceland	14	8,946	0.01
India	462	1,651,593	2.10
Indonesia	79	162,797	0.21
Ireland	6	47,147	0.06
Israel	72	139,826	0.18
Italy	89	537,726	0.69
Japan	1426	4,934,873	6.29
Korea	492	1,028,396	1.31
Kuwait	21	69,677	0.09
Malaysia	79	139,905	0.18
Mexico	49	224,045	0.29
Netherlands	55	863,107	1.10
New Zealand	30	63,719	0.08
Norway	57	152,587	0.19
Pakistan	14	3,975	0.01
Philippines	35	57,393	0.07
Poland	28	78,705	0.10
Portugal	14	38,183	0.05
Qatar	21	70,669	0.09
Romania	7	9,746	0.01
Saudi Arabia	90	348,028	0.44
Singapore	67	229,190	0.29
South Africa	77	227,748	0.29
Spain	56	466,570	0.59
Sweden	141	670,804	0.85
Switzerland	116	1,650,570	2.10
Taiwan	496	1,470,108	1.87
Thailand	130	169,341	0.22
Turkiye	137	91,585	0.12
UAE	36	124,014	0.16
UK	278	2,761,644	3.52
USA	1756	48,800,858	62.18
Totals	10065	78,483,087	100.00

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,074,632	3.92
Apple Inc.	USA	Technology Hardware and Equipment	2,662,149	3.39
Nvidia	USA	Technology Hardware and Equipment	1,877,483	2.39
Amazon.Com	USA	Retailers	1,590,547	2.03
Meta Platforms Inc	USA	Software and Computer Services	1,082,770	1.38
Alphabet Class A	USA	Software and Computer Services	821,785	1.05
Alphabet Class C	USA	Software and Computer Services	700,732	0.89
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	637,028	0.81
Broadcom	USA	Technology Hardware and Equipment	559,973	0.71
Tesla	USA	Automobiles and Parts	556,325	0.71
Totals			13,563,423	17.28

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1180	19,727,625	25.14
15	Telecommunications	264	2,108,472	2.69
20	Health Care	894	8,417,378	10.73
30	Financials	1122	11,121,064	14.17
35	Real Estate	683	2,204,515	2.81
40	Consumer Discretionary	1549	11,182,293	14.25
45	Consumer Staples	649	4,146,958	5.28
50	Industrials	1983	11,003,148	14.02
55	Basic Materials	949	2,859,336	3.64
60	Energy	398	3,580,247	4.56
65	Utilities	394	2,132,051	2.72
Totals		10065	78,483,087	100.00

Index Characteristics

Attributes	FTSE Global Equity Index Series wi All Cap	FTSE Global Large Cap	FTSE Global Mid Cap	FTSE Global Small Cap
Number of constituents	10065	2002	2292	5771
Net MCap (USDm)	78,483,087	58,302,679	12,670,197	7,510,211
Dividend Yield %	1.96	1.93	2.13	1.93
Constituent Sizes (Net MCap USDm)				
Average	7,798	29,122	5,528	1,301
Largest	3,074,632	3,074,632	69,067	39,752
Smallest	12	51	20	12
Median	847	4,167	1,848	477
Weight of Largest Constituent (%)	3.92	5.27	0.55	0.53
Top 10 Holdings (% Index MCap)	17.28	23.26	4.47	3.20

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