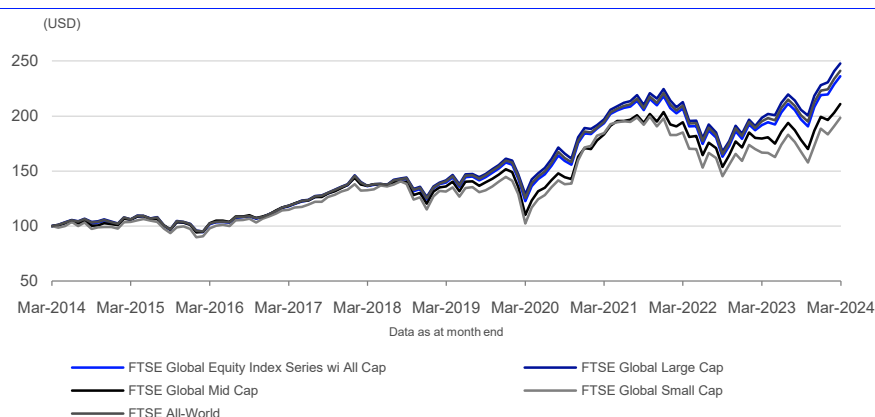


# FTSE Global All Cap Index

Data as at: 29 March 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	7.9	19.9	7.9	23.1	22.0	69.4	6.9	11.1	9.8	15.5	18.1
FTSE Global Large Cap	8.7	20.5	8.7	25.0	25.8	75.2	7.9	11.9	9.5	15.1	17.4
FTSE Global Mid Cap	5.8	18.1	5.8	17.5	15.1	55.1	4.8	9.2	11.0	16.3	20.1
FTSE Global Small Cap	5.3	18.4	5.3	19.0	7.6	51.3	2.5	8.6	13.5	18.3	21.8
FTSE All-World	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	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	2.5	0.4	0.6	0.6	-10.8	-26.1	-34.3	-34.3
FTSE Global Large Cap	2.7	0.5	0.7	0.7	-9.8	-26.2	-32.7	-32.7
FTSE Global Mid Cap	1.7	0.3	0.5	0.5	-13.0	-25.9	-38.7	-38.7
FTSE Global Small Cap	1.5	0.1	0.4	0.4	-14.6	-29.7	-40.5	-40.5
FTSE All-World	2.6	0.5	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	297	1,510,733	1.87
Austria	26	56,313	0.07
Belgium	37	198,878	0.25
Brazil	165	464,978	0.58
Canada	170	2,186,526	2.71
Chile	31	45,220	0.06
China	2423	2,066,282	2.56
Colombia	3	8,610	0.01
Czech Rep.	4	10,027	0.01
Denmark	40	642,331	0.80
Egypt	9	7,531	0.01
Finland	33	195,882	0.24
France	132	2,082,009	2.58
Germany	153	1,580,501	1.96
Greece	32	45,288	0.06
Hong Kong	123	372,658	0.46
Hungary	4	18,733	0.02
Iceland	15	8,670	0.01
India	505	1,718,685	2.13
Indonesia	77	162,291	0.20
Ireland	6	50,105	0.06
Israel	70	139,944	0.17
Italy	89	575,145	0.71
Japan	1434	5,058,406	6.26
Korea	479	1,080,551	1.34
Kuwait	21	69,099	0.09
Malaysia	81	144,721	0.18
Mexico	48	236,286	0.29
Netherlands	54	890,932	1.10
New Zealand	27	61,156	0.08
Norway	58	161,757	0.20
Pakistan	14	3,755	0.00
Philippines	31	54,802	0.07
Poland	30	82,564	0.10
Portugal	15	36,944	0.05
Qatar	21	68,078	0.08
Romania	8	10,876	0.01
Saudi Arabia	88	353,221	0.44
Singapore	67	239,461	0.30
South Africa	76	235,001	0.29
Spain	55	508,940	0.63
Sweden	141	678,026	0.84
Switzerland	115	1,661,401	2.06
Taiwan	499	1,570,456	1.94
Thailand	125	166,061	0.21
Turkiye	148	90,814	0.11
UAE	36	123,257	0.15
UK	274	2,866,552	3.55
USA	1737	50,191,158	62.12
<b>Totals</b>	<b>10126</b>	<b>80,791,615</b>	<b>100.00</b>

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,127,258	3.87
Apple Inc.	USA	Technology Hardware and Equipment	2,497,777	3.09
Nvidia	USA	Technology Hardware and Equipment	2,144,325	2.65
Amazon.Com	USA	Retailers	1,623,121	2.01
Meta Platforms Inc	USA	Software and Computer Services	1,072,719	1.33
Alphabet Class A	USA	Software and Computer Services	895,797	1.11
Alphabet Class C	USA	Software and Computer Services	763,295	0.94
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	657,550	0.81
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	584,199	0.72
JPMorgan Chase & Co	USA	Banks	577,471	0.71
Totals			13,943,513	17.26

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1204	20,189,963	24.99
15	Telecommunications	257	2,157,206	2.67
20	Health Care	901	8,565,965	10.60
30	Financials	1133	11,603,160	14.36
35	Real Estate	678	2,267,766	2.81
40	Consumer Discretionary	1540	11,277,669	13.96
45	Consumer Staples	639	4,229,466	5.24
50	Industrials	2018	11,420,102	14.14
55	Basic Materials	959	3,023,329	3.74
60	Energy	399	3,815,386	4.72
65	Utilities	398	2,241,604	2.77
Totals		10126	80,791,615	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	10126	2032	2260	5834
Net MCap (USDm)	80,791,615	59,839,524	13,136,941	7,815,150
Dividend Yield %	1.92	1.87	2.16	1.89
Constituent Sizes (Net MCap USDm)				
Average	7,979	29,449	5,813	1,340
Largest	3,127,258	3,127,258	63,410	50,847
Smallest	22	61	22	25
Median	855	4,074	1,908	492
Weight of Largest Constituent (%)	3.87	5.23	0.48	0.65
Top 10 Holdings (% Index MCap)	17.26	23.30	3.98	3.14

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[info@ftserussell.com](mailto:info@ftserussell.com)

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659