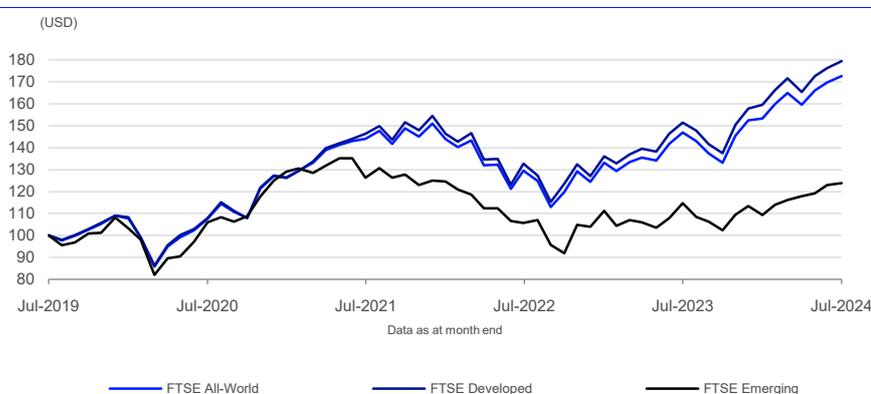


FTSE All-World Index

Data as at: 31 July 2024

The FTSE All-World Index is a market-capitalisation weighted index representing the performance of the large and mid cap stocks from the FTSE Global Equity Index Series (GEIS). The index targets 90% coverage of the 8 regions used to construct the GEIS universe. 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 All-World	8.2	12.6	13.3	17.5	20.0	72.7	6.3	11.5	9.5	15.5	17.4
FTSE Developed	8.5	12.5	13.7	18.6	22.7	79.5	7.1	12.4	9.9	16.0	17.8
FTSE Emerging	5.0	13.2	9.2	8.0	-2.0	23.8	-0.7	4.4	11.4	15.5	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

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
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 All-World	1.8	0.4	0.7	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Developed	1.8	0.4	0.7	0.7	-10.4	-26.1	-34.0	-34.0
FTSE Emerging	0.7	-0.1	0.2	0.2	-11.3	-30.9	-34.8	-35.7

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

FEATURES

Coverage

The index is a subset of the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

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

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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,223,862	4.25
Microsoft Corp	USA	Software and Computer Services	3,106,906	4.09
Nvidia	USA	Technology Hardware and Equipment	2,779,128	3.66
Amazon.Com	USA	Retailers	1,734,570	2.28
Meta Platforms Inc	USA	Software and Computer Services	1,038,941	1.37
Alphabet Class A	USA	Software and Computer Services	1,006,887	1.33
Alphabet Class C	USA	Software and Computer Services	851,644	1.12
Broadcom	USA	Technology Hardware and Equipment	729,607	0.96
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	683,181	0.90
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	682,041	0.90
Totals			15,836,767	20.86

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	419	20,873,629	27.50
1510	Telecommunications	130	2,126,632	2.80
2010	Health Care	350	8,164,564	10.76
3010	Banks	273	5,395,270	7.11
3020	Financial Services	213	3,453,205	4.55
3030	Insurance	128	2,347,575	3.09
3510	Real Estate	240	1,743,556	2.30
4010	Automobiles and Parts	133	1,811,785	2.39
4020	Consumer Products and Services	185	1,956,986	2.58
4030	Media	69	904,067	1.19
4040	Retailers	112	4,092,782	5.39
4050	Travel and Leisure	121	1,249,048	1.65
4510	Food Beverage and Tobacco	216	2,469,241	3.25
4520	Personal Care Drug and Grocery Stores	108	1,494,723	1.97
5010	Construction and Materials	155	1,016,974	1.34
5020	Industrial Goods and Services	631	8,789,836	11.58
5510	Basic Resources	202	1,320,090	1.74
5520	Chemicals	184	1,113,993	1.47
6010	Energy	183	3,388,882	4.46
6510	Utilities	233	2,199,518	2.90
Totals		4285	75,912,356	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	103	1,394,020	1.84
Austria	7	37,433	0.05
Belgium	14	170,673	0.22
Brazil	82	366,995	0.48
Canada	48	1,785,729	2.35
Chile	21	40,468	0.05
China	1235	2,008,378	2.65
Colombia	3	8,181	0.01
Czech Rep.	4	10,434	0.01
Denmark	18	600,939	0.79
Egypt	3	4,296	0.01
Finland	14	173,093	0.23
France	69	1,862,095	2.45
Germany	70	1,464,049	1.93
Greece	29	47,355	0.06
Hong Kong	72	351,702	0.46
Hungary	4	20,529	0.03
Iceland	11	7,972	0.01
India	231	1,784,179	2.35
Indonesia	42	137,800	0.18
Ireland	5	52,496	0.07
Israel	30	111,214	0.15
Italy	34	499,659	0.66
Japan	502	4,662,280	6.14
Korea	160	941,137	1.24
Kuwait	8	60,624	0.08
Malaysia	39	141,087	0.19
Mexico	38	183,773	0.24
Netherlands	31	833,763	1.10
New Zealand	15	54,505	0.07
Norway	17	112,059	0.15
Pakistan	1	299	0.00
Philippines	24	48,799	0.06
Poland	10	58,608	0.08
Portugal	4	31,070	0.04
Qatar	17	66,112	0.09
Romania	7	12,020	0.02
Saudi Arabia	62	335,105	0.44
Singapore	36	239,039	0.31
South Africa	40	247,167	0.33
Spain	25	473,661	0.62
Sweden	52	568,863	0.75
Switzerland	52	1,695,834	2.23
Taiwan	122	1,426,637	1.88
Thailand	50	134,864	0.18
Turkiye	111	98,399	0.13
UAE	32	125,203	0.16
UK	103	2,793,760	3.68
USA	578	47,628,001	62.74
Totals	4285	75,912,356	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4285	2069	2216
Net MCap (USDm)	75,912,356	68,595,680	7,316,676
Dividend Yield %	1.88	1.78	2.83
Constituent Sizes (Net MCap USDm)			
Average	17,716	33,154	3,302
Largest	3,223,862	3,223,862	682,041
Smallest	17	149	17
Median	2,616	8,123	712
Weight of Largest Constituent (%)	4.25	4.70	9.32
Top 10 Holdings (% Index MCap)	20.86	23.03	23.92

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