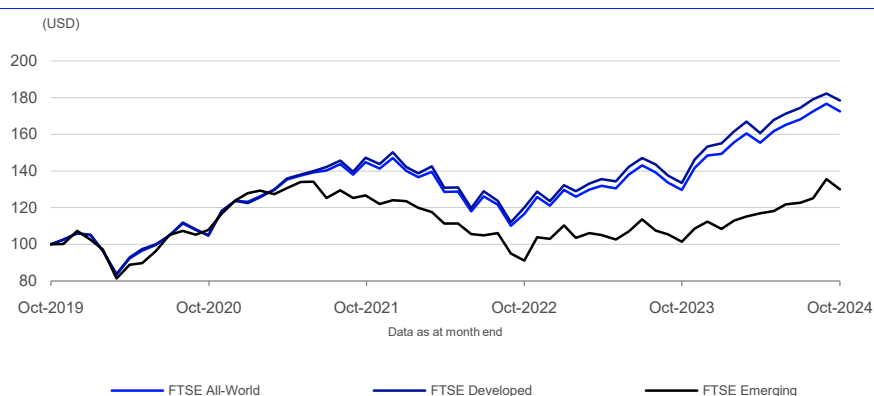


# FTSE All-World Index

Data as at: 31 October 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	2.6	11.0	16.2	33.1	19.1	72.6	6.0	11.5	10.1	15.9	17.4
FTSE Developed	2.3	11.0	16.3	33.6	21.1	78.4	6.6	12.3	10.5	16.4	17.8
FTSE Emerging	5.9	11.2	15.7	28.2	2.7	30.0	0.9	5.4	12.5	16.0	18.1

\* 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	3.1	0.4	0.7	0.6	-8.2	-26.0	-33.7	-33.7
FTSE Developed	3.1	0.4	0.7	0.7	-8.2	-26.1	-34.0	-34.0
FTSE Emerging	2.2	0.1	0.3	0.3	-8.1	-29.9	-34.8	-35.1

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	3,279,461	4.23
Nvidia	USA	Technology Hardware and Equipment	3,102,493	4.00
Microsoft Corp	USA	Software and Computer Services	3,017,787	3.89
Amazon.Com	USA	Retailers	1,729,189	2.23
Meta Platforms Inc	USA	Software and Computer Services	1,241,881	1.60
Alphabet Class A	USA	Software and Computer Services	1,004,363	1.30
Alphabet Class C	USA	Software and Computer Services	849,382	1.10
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	771,628	1.00
Broadcom	USA	Technology Hardware and Equipment	770,882	0.99
Tesla	USA	Automobiles and Parts	693,428	0.89
<b>Totals</b>			<b>16,460,494</b>	<b>21.24</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	422	21,675,680	27.97
1510	Telecommunications	122	2,153,234	2.78
2010	Health Care	350	7,929,934	10.23
3010	Banks	281	5,542,387	7.15
3020	Financial Services	209	3,649,615	4.71
3030	Insurance	128	2,434,922	3.14
3510	Real Estate	233	1,814,101	2.34
4010	Automobiles and Parts	129	1,761,845	2.27
4020	Consumer Products and Services	183	1,986,708	2.56
4030	Media	66	979,102	1.26
4040	Retailers	108	4,254,648	5.49
4050	Travel and Leisure	114	1,386,805	1.79
4510	Food Beverage and Tobacco	213	2,454,816	3.17
4520	Personal Care Drug and Grocery Stores	104	1,517,545	1.96
5010	Construction and Materials	148	1,010,612	1.30
5020	Industrial Goods and Services	634	9,029,367	11.65
5510	Basic Resources	204	1,323,751	1.71
5520	Chemicals	176	1,079,198	1.39
6010	Energy	185	3,216,328	4.15
6510	Utilities	234	2,303,802	2.97
<b>Totals</b>		<b>4243</b>	<b>77,504,399</b>	<b>100.00</b>

## 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	104	1,404,074	1.81
Austria	7	38,335	0.05
Belgium	13	175,962	0.23
Brazil	80	357,908	0.46
Canada	48	1,860,272	2.40
Chile	20	40,007	0.05
China	1233	2,385,581	3.08
Colombia	4	8,177	0.01
Czech Rep.	4	10,541	0.01
Denmark	19	541,433	0.70
Egypt	1	3,699	0.00
Finland	14	175,471	0.23
France	67	1,824,873	2.35
Germany	67	1,518,909	1.96
Greece	29	45,141	0.06
Hong Kong	70	399,133	0.51
Hungary	5	20,145	0.03
Iceland	10	9,080	0.01
India	243	1,731,344	2.23
Indonesia	39	144,306	0.19
Ireland	5	49,965	0.06
Israel	29	120,348	0.16
Italy	36	522,875	0.67
Japan	496	4,475,682	5.77
Korea	157	830,859	1.07
Kuwait	8	60,132	0.08
Malaysia	39	146,894	0.19
Mexico	37	165,378	0.21
Netherlands	29	729,422	0.94
New Zealand	13	53,711	0.07
Norway	16	105,733	0.14
Philippines	23	52,688	0.07
Poland	10	54,444	0.07
Portugal	4	28,451	0.04
Qatar	17	69,520	0.09
Romania	7	11,519	0.01
Saudi Arabia	64	337,995	0.44
Singapore	35	246,731	0.32
South Africa	40	262,660	0.34
Spain	24	487,662	0.63
Sweden	53	563,788	0.73
Switzerland	53	1,655,591	2.14
Taiwan	128	1,562,126	2.02
Thailand	49	156,774	0.20
Turkiye	114	81,222	0.10
UAE	32	128,775	0.17
UK	100	2,683,343	3.46
USA	548	49,165,718	63.44
<b>Totals</b>	<b>4243</b>	<b>77,504,399</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4243	2017	2226
Net MCap (USDm)	77,504,399	69,712,785	7,791,614
Dividend Yield %	1.88	1.79	2.70
Constituent Sizes (Net MCap USDm)			
Average	18,266	34,563	3,500
Largest	3,279,461	3,279,461	771,628
Smallest	32	127	32
Median	2,615	8,380	798
Weight of Largest Constituent (%)	4.23	4.70	9.90
Top 10 Holdings (% Index MCap)	21.24	23.46	25.20

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