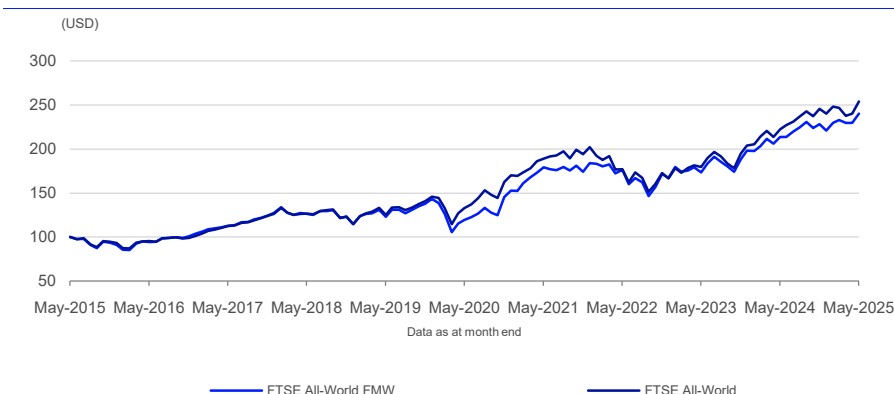


# FTSE All-World Fundamentally-weighted Index

Data as at: 30 May 2025

The FTSE All-World Fundamentally-weighted Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The four accounting measures are Net Income before extraordinary credits and charges, Cashflow Adjusted for Financial Leverage, Dividends + Buybacks and Book Value. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

## 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 All-World FMW	3.1	5.2	8.6	12.4	36.1	101.2	10.8	15.0	12.6	14.7	15.2
FTSE All-World	3.0	3.4	5.8	14.3	43.5	91.5	12.8	13.9	14.4	14.6	15.1

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE All-World FMW	-4.5	13.9	22.6	-10.0	24.9	6.8	20.3	-9.1	18.5	11.4
FTSE All-World	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE All-World FMW	1.0	0.7	1.0	0.6		-12.7	-17.4	-22.9	-37.2
FTSE All-World	1.0	0.9	0.9	0.7		-15.6	-16.2	-26.0	-33.7

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

Drawdown – based on daily data

## FEATURES

### Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

### Liquidity

Stocks in the underlying universe 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 indexes are calculated based on price and total return methodologies, and available real-time 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	FTSE All-World FMW (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	1.98	4.16	-2.18
Apple Inc.	USA	Technology Hardware and Equipment	1.68	3.60	-1.92
JPMorgan Chase & Co	USA	Banks	1.13	0.90	0.23
Meta Platforms Inc	USA	Software and Computer Services	1.10	1.73	-0.63
Alphabet Class A	USA	Software and Computer Services	1.00	1.23	-0.22
Alphabet Class C	USA	Software and Computer Services	0.91	1.02	-0.11
AT&T	USA	Telecommunications Service Providers	0.90	0.24	0.66
Exxon Mobil Corporation	USA	Oil Gas and Coal	0.87	0.55	0.32
Shell	UK	Oil Gas and Coal	0.85	0.24	0.61
Bank of America	USA	Banks	0.72	0.36	0.36
Totals			11.14	14.03	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE All-World FMW		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	181	14.94	427	28.01	-13.07
15	Telecommunications	65	5.25	123	2.82	2.43
20	Health Care	134	7.48	348	8.80	-1.32
30	Financials	391	23.67	629	16.13	7.54
35	Real Estate	149	4.07	237	2.22	1.85
40	Consumer Discretionary	262	10.51	586	13.99	-3.48
45	Consumer Staples	138	5.83	318	5.14	0.70
50	Industrials	351	12.07	774	13.36	-1.29
55	Basic Materials	162	4.98	368	2.84	2.14
60	Energy	111	7.53	185	3.74	3.79
65	Utilities	112	3.66	230	2.95	0.71
Totals		2056	100.00	4225	100.00	

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

10 May 2019

Base Date

21 September 2001

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in September with implementation in March, June, September & December

## Country/Market Breakdown

	FTSE All-World FMW		FTSE All-World		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	75	2.13	103	1.73	0.40
Austria	6	0.14	6	0.06	0.09
Belgium	11	0.30	13	0.24	0.05
Brazil	37	0.91	79	0.44	0.47
Canada	48	3.27	48	2.51	0.76
Chile	9	0.19	20	0.06	0.13
China	162	5.68	1241	3.22	2.46
Colombia	2	0.02	5	0.01	0.01
Czech Rep.	2	0.03	4	0.02	0.02
Denmark	14	0.47	18	0.52	-0.05
Egypt	-	-	1	0.01	-0.01
Finland	14	0.42	14	0.24	0.18
France	55	3.40	62	2.43	0.97
Germany	54	3.52	67	2.35	1.17
Greece	9	0.10	28	0.08	0.02
Hong Kong	43	1.36	68	0.50	0.85
Hungary	3	0.07	5	0.03	0.03
Iceland	-	-	8	0.01	-0.01
India	53	0.85	257	2.16	-1.31
Indonesia	10	0.14	39	0.15	-0.02
Ireland	5	0.09	5	0.08	0.01
Israel	9	0.20	31	0.20	0.00
Italy	30	1.29	37	0.79	0.49
Japan	322	8.50	486	5.93	2.56
Korea	75	2.11	145	1.03	1.08
Kuwait	4	0.07	8	0.08	-0.02
Malaysia	19	0.21	40	0.17	0.03
Mexico	17	0.32	37	0.24	0.08
Netherlands	27	1.22	30	1.00	0.22
New Zealand	6	0.04	12	0.06	-0.02
Norway	9	0.29	15	0.15	0.14
Philippines	7	0.05	23	0.06	-0.01
Poland	6	0.13	10	0.09	0.04
Portugal	4	0.05	5	0.04	0.01
Qatar	11	0.12	17	0.09	0.04
Romania	2	0.02	7	0.01	0.00
Saudi Arabia	16	0.31	66	0.39	-0.08
Singapore	28	0.54	35	0.34	0.20
South Africa	34	0.65	40	0.35	0.29
Spain	23	1.39	23	0.76	0.63
Sweden	40	0.86	53	0.75	0.11
Switzerland	43	2.76	52	2.20	0.56
Taiwan	70	1.87	129	1.91	-0.03
Thailand	18	0.22	46	0.16	0.06
Turkiye	3	0.01	117	0.09	-0.07
UAE	10	0.26	35	0.19	0.07
UK	93	6.30	98	3.53	2.76
USA	518	47.14	537	62.55	-15.41
<b>Totals</b>	<b>2056</b>	<b>100.00</b>	<b>4225</b>	<b>100.00</b>	

Index Characteristics

Attributes	FTSE All-World FMW	FTSE All-World
Number of constituents	2056	4225
Dividend Yield %	3.11	1.90
Constituent (Wgt %)		
Average	0.05	0.02
Largest	1.98	4.16
Median	0.02	0.00
Top 10 Holdings (Wgt %)	11.14	21.39

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