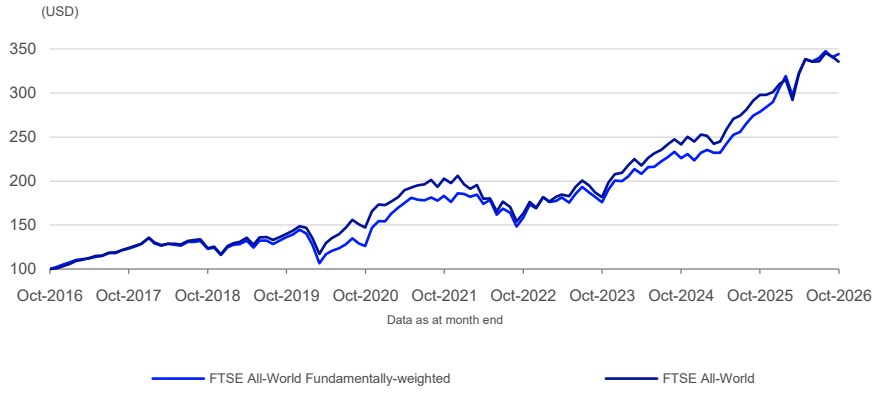
FTSE All-World Fundamentally-weighted Index

Data as at: 30 October 2026

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 Fundamentally-weighted	1.3	6.7	18.8	23.7	95.8	88.1	25.1	13.5	10.1	12.1	14.3
FTSE All-World	-0.1	4.3	11.3	12.6	84.7	65.4	22.7	10.6	11.3	12.3	14.7

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-World Fundamentally-weighted	13.9	22.6	-10.0	24.9	6.8	20.3	-9.1	18.5	11.4	29.9
FTSE All-World	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World Fundamentally-weighted	2.2	2.0	0.9	0.9	-8.0	-12.7	-22.9	-37.2
FTSE All-World	1.1	1.9	0.7	0.9	-9.3	-15.6	-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 Fundamentally-weighted (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	2.35	3.73	-1.37
Apple Inc.	USA	Technology Hardware and Equipment	2.15	4.79	-2.64
ExxonMobil Holdings Corporation	USA	Oil Gas and Coal	1.36	0.74	0.62
Meta Platforms Inc	USA	Software and Computer Services	1.19	1.30	-0.11
Shell	UK	Oil Gas and Coal	1.08	0.30	0.77
Alphabet Class A	USA	Software and Computer Services	1.02	1.57	-0.54
JPMorgan Chase & Co	USA	Banks	0.99	0.87	0.12
Nvidia	USA	Technology Hardware and Equipment	0.93	4.59	-3.66
Amazon.Com	USA	Retailers	0.91	2.24	-1.33
Alphabet Class C	USA	Software and Computer Services	0.83	1.27	-0.44
Totals			**12.81**	**21.40**	

ICB Industry Breakdown

		FTSE All-World Fundamentally-weighted		FTSE All-World		
ICB Code	**ICB Industry**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
10	Technology	191	16.75	502	33.43	-16.68
15	Telecommunications	67	4.31	128	3.18	1.12
20	Health Care	120	8.85	297	8.80	0.05
30	Financials	393	20.61	643	15.10	5.51
35	Real Estate	139	3.68	206	1.72	1.96
40	Consumer Discretionary	245	10.31	537	10.92	-0.60
45	Consumer Staples	126	5.42	280	4.17	1.25
50	Industrials	354	12.02	792	12.23	-0.21
55	Basic Materials	154	4.72	399	3.15	1.57
60	Energy	108	9.64	183	4.62	5.02
65	Utilities	117	3.70	233	2.68	1.02
Totals		**2014**	**100.00**	**4200**	**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 Fundamentally-weighted		FTSE All-World		
Country/Market	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
Australia	75	2.44	100	1.61	0.83
Austria	6	0.12	10	0.09	0.03
Belgium	12	0.29	14	0.25	0.04
Brazil	36	0.98	64	0.40	0.58
Canada	77	3.58	87	3.07	0.51
Chile	9	0.06	21	0.06	0.00
China	168	4.74	1315	2.53	2.20
Colombia	5	0.06	8	0.03	0.03
Czech Rep.	2	0.02	5	0.01	0.01
Denmark	14	0.56	17	0.35	0.21
Egypt	1	0.01	3	0.01	0.00
Finland	13	0.37	13	0.23	0.14
France	52	3.21	56	1.90	1.30
Germany	49	3.05	60	1.83	1.22
Greece	6	0.06	10	0.06	0.00
Hong Kong	42	1.06	62	0.45	0.61
Hungary	3	0.07	6	0.04	0.03
Iceland	-	-	7	0.01	-0.01
India	52	0.96	274	1.54	-0.58
Indonesia	8	0.09	35	0.06	0.03
Ireland	5	0.13	5	0.08	0.05
Israel	19	0.26	50	0.30	-0.05
Italy	28	1.18	34	0.72	0.45
Japan	315	8.34	442	5.93	2.41
Korea	72	2.27	142	2.25	0.03
Kuwait	3	0.06	8	0.07	0.00
Malaysia	16	0.21	37	0.15	0.06
Mexico	22	0.36	35	0.22	0.14
Netherlands	26	1.13	28	1.09	0.04
New Zealand	6	0.04	10	0.05	-0.01
Norway	11	0.30	16	0.15	0.15
Philippines	5	0.05	21	0.04	0.01
Poland	8	0.15	10	0.12	0.04
Portugal	5	0.07	5	0.04	0.02
Qatar	11	0.12	17	0.06	0.06
Romania	2	0.01	6	0.01	0.00
Saudi Arabia	20	0.40	64	0.30	0.10
Singapore	27	0.50	36	0.36	0.14
South Africa	34	0.64	41	0.36	0.28
Spain	23	1.11	25	0.80	0.31
Sweden	41	0.94	53	0.70	0.24
Switzerland	42	2.63	50	2.08	0.55
Taiwan	74	2.04	136	3.31	-1.27
Thailand	17	0.22	40	0.15	0.07
Turkiye	3	0.02	113	0.07	-0.05
UAE	11	0.26	36	0.17	0.09
UK	81	5.93	84	3.18	2.75
USA	457	48.91	483	62.70	-13.79
Vietnam	-	-	6	0.00	0.00
Totals	**2014**	**100.00**	**4200**	**100.00**	

Index Characteristics

Attributes	FTSE All-World Fundamentally-weighted	FTSE All-World
Number of constituents	2014	4200
Dividend Yield %	2.57	1.63
Constituent (Wgt %)		
Average	0.05	0.02
Largest	2.35	4.79
Median	0.02	0.00
Top 10 Holdings (Wgt %)	12.81	23.77

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv" , "Beyond Ratings®", "WMR™" , "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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