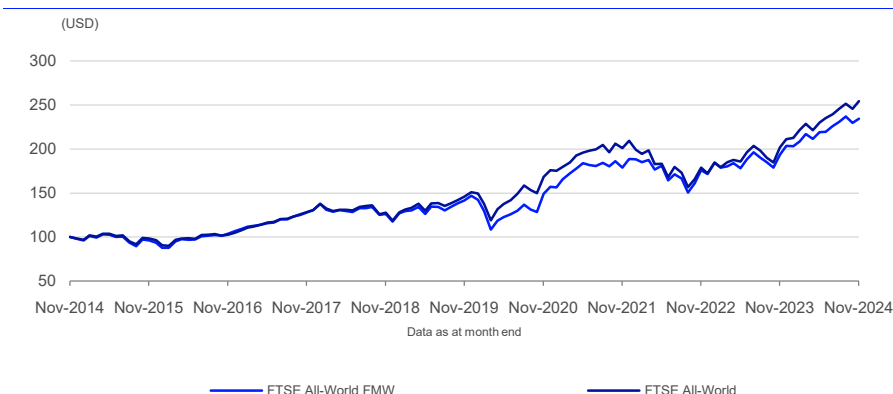


FTSE All-World Fundamentally-weighted Index

Data as at: 29 November 2024

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	1.6	6.9	15.1	21.1	31.1	65.7	9.4	10.6	9.3	15.0	18.3
FTSE All-World	3.7	10.6	20.5	26.3	26.6	74.6	8.2	11.8	9.9	15.8	17.4

* 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 FMW	2.9	-4.5	13.9	22.6	-10.0	24.9	6.8	20.3	-9.1	18.5
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

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	2.2	0.6	0.6	0.6	-7.4	-22.9	-37.2	-37.2
FTSE All-World	2.6	0.5	0.7	0.7	-8.2	-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

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 %
Apple Inc.	USA	Technology Hardware and Equipment	2.05	4.29	-2.25
Microsoft Corp	USA	Software and Computer Services	1.88	3.92	-2.04
JPMorgan Chase & Co	USA	Banks	1.11	0.89	0.21
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.03	0.66	0.38
Alphabet Class A	USA	Software and Computer Services	1.02	1.24	-0.22
Meta Platforms Inc	USA	Software and Computer Services	1.00	1.57	-0.56
Alphabet Class C	USA	Software and Computer Services	0.93	1.05	-0.11
Shell	UK	Oil Gas and Coal	0.86	0.25	0.60
Bank of America	USA	Banks	0.80	0.40	0.40
Chevron	USA	Oil Gas and Coal	0.79	0.35	0.45
Totals			11.47	14.62	

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	176	15.20	422	27.94	-12.74
15	Telecommunications	66	5.05	122	2.73	2.32
20	Health Care	135	8.16	350	9.75	-1.59
30	Financials	395	22.08	618	15.33	6.75
35	Real Estate	148	4.24	233	2.31	1.93
40	Consumer Discretionary	260	10.51	599	13.94	-3.43
45	Consumer Staples	137	5.59	317	5.00	0.60
50	Industrials	354	12.06	782	13.07	-1.01
55	Basic Materials	163	5.23	381	2.90	2.33
60	Energy	111	8.33	184	4.14	4.19
65	Utilities	113	3.55	234	2.90	0.65
Totals		2058	100.00	4242	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	76	2.30	104	1.80	0.51
Austria	6	0.11	7	0.05	0.06
Belgium	11	0.25	13	0.21	0.03
Brazil	37	0.95	80	0.42	0.53
Canada	48	3.25	48	2.47	0.78
Chile	9	0.14	20	0.05	0.09
China	163	5.17	1232	2.85	2.32
Colombia	3	0.03	4	0.01	0.02
Czech Rep.	2	0.03	4	0.01	0.01
Denmark	14	0.50	19	0.65	-0.15
Egypt	-	-	1	0.00	0.00
Finland	14	0.36	14	0.21	0.16
France	55	2.98	67	2.18	0.80
Germany	54	2.92	67	1.89	1.03
Greece	9	0.07	29	0.05	0.01
Hong Kong	43	1.30	70	0.48	0.82
Hungary	3	0.05	5	0.03	0.03
Iceland	-	-	10	0.01	-0.01
India	53	0.89	244	2.15	-1.25
Indonesia	10	0.15	39	0.17	-0.02
Ireland	5	0.07	5	0.06	0.01
Israel	9	0.16	29	0.16	0.00
Italy	30	1.04	36	0.62	0.42
Japan	322	8.07	496	5.61	2.47
Korea	75	2.04	157	0.98	1.06
Kuwait	4	0.06	8	0.08	-0.01
Malaysia	19	0.22	39	0.18	0.04
Mexico	16	0.27	37	0.20	0.08
Netherlands	26	1.05	29	0.90	0.15
New Zealand	6	0.04	13	0.07	-0.03
Norway	9	0.28	16	0.13	0.14
Philippines	7	0.06	23	0.06	0.00
Poland	6	0.09	10	0.07	0.03
Portugal	4	0.05	4	0.03	0.02
Qatar	11	0.13	17	0.09	0.04
Romania	2	0.02	7	0.01	0.00
Saudi Arabia	16	0.33	64	0.41	-0.08
Singapore	28	0.52	35	0.32	0.20
South Africa	34	0.57	40	0.32	0.25
Spain	23	1.02	24	0.59	0.44
Sweden	40	0.80	53	0.68	0.11
Switzerland	43	2.55	53	2.02	0.53
Taiwan	70	1.86	128	1.86	0.00
Thailand	18	0.24	49	0.19	0.05
Turkiye	3	0.02	114	0.11	-0.09
UAE	10	0.22	32	0.16	0.05
UK	95	5.98	100	3.40	2.58
USA	517	50.79	547	65.02	-14.23
Totals	2058	100.00	4242	100.00	

Index Characteristics

Attributes	FTSE All-World FMW	FTSE All-World
Number of constituents	2058	4242
Dividend Yield %	3.02	1.81
Constituent (Wgt %)		
Average	0.05	0.02
Largest	2.05	4.29
Median	0.02	0.00
Top 10 Holdings (Wgt %)	11.47	21.53

© 2024 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. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "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 and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) 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