

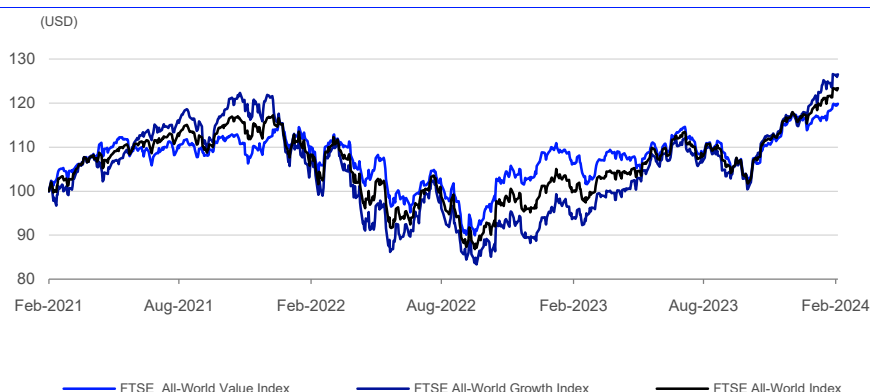
FTSE All-World Value and Growth Indices

Data as at: 29 February 2024

The FTSE Global Style Indices are designed to reflect the performance of large, mid and small cap securities in the FTSE Global Equity Index Series (GEIS) exhibiting value and growth characteristics. The growth and value indices use three highly representative characteristics: Value as determined by Book-to-Price ratio (B/P), and Growth as determined by a combination of two-year forecast I/B/E/S earnings growth rate and five-year historical sales-per-share.

The FTSE All-World Value Index measures the performance of the investable securities in the developed and emerging large and mid cap value segment of the market, which includes companies that are considered more value oriented relative to the overall market. The FTSE All-World Growth Index measures the performance of the investable securities in the developed and emerging large and mid cap growth segment of the market, which includes companies with higher growth earning potential. The Indices are constructed to provide a comprehensive and unbiased barometer for this market segment and is reviewed annually to accurately reflect the changes in the market over time.

3-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 Value Index	7.4	8.4	2.0	12.9	19.9	39.8	6.2	6.9	9.8	13.9	18.4
FTSE All-World Growth Index	12.3	15.2	7.6	34.9	26.6	97.7	8.2	14.6	12.1	18.6	18.7
FTSE All-World Index	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	17.7

* 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

FEATURES

Coverage

The index is a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% 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, available 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 - Value

Constituent	Country	ICB Sector	FTSE All-World Value (Wgt %)	FTSE All-World (Wgt %)	Diff %
JPMorgan Chase & Co	United States	Banks	1.58	0.76	0.82
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	1.56	0.75	0.81
Exxon Mobil Corporation	United States	Oil, Gas and Coal	1.24	0.60	0.65
Toyota Motor	Japan	Automobiles and Parts	0.85	0.41	0.44
Samsung Electronics	South Korea	Telecommunications Equipment	0.77	0.37	0.40
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	0.77	0.74	0.03
Chevron	United States	Oil, Gas and Coal	0.77	0.37	0.40
Johnson & Johnson	United States	Pharmaceuticals and Biotechnology	0.72	0.55	0.17
Bank of America	United States	Banks	0.70	0.33	0.36
Berkshire Hathaway -CL A	United States	Investment Banking and Brokerage Services	0.63	0.30	0.33
Totals			9.59	5.18	

Top 10 Constituents - Growth

Constituent	Country	ICB Sector	FTSE All-World Growth (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	United States	Software and Computer Services	8.33	4.33	3.99
Apple Inc.	United States	Technology Hardware and Equipment	7.21	3.75	3.46
Nvidia	United States	Technology Hardware and Equipment	5.08	2.65	2.44
Amazon.Com	United States	Retailers	4.31	2.24	2.07
Meta Platforms Inc	United States	Software and Computer Services	2.93	1.53	1.41
Alphabet Class A	United States	Software and Computer Services	2.23	1.16	1.07
Alphabet Class C	United States	Software and Computer Services	1.90	0.99	0.91
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	1.73	0.90	0.83
Broadcom	United States	Technology Hardware and Equipment	1.52	0.79	0.73
Tesla	United States	Automobiles and Parts	1.51	0.78	0.72
Totals			36.75	19.12	

ICB Supersector Breakdown - Value

ICB Code		FTSE All-World Value		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	269	7.34	413	26.32	-18.98
15	Telecommunications	121	4.89	134	2.83	2.06
20	Health Care	246	8.95	353	10.91	-1.96
30	Financials	573	25.86	610	14.27	11.59
35	Real Estate	234	3.65	242	2.32	1.33
40	Consumer Discretionary	497	10.13	636	14.19	-4.06
45	Consumer Staples	268	6.45	332	5.44	1.01
50	Industrials	663	14.27	783	13.16	1.11
55	Basic Materials	341	5.17	381	3.35	1.81
60	Energy	164	8.35	181	4.48	3.88
65	Utilities	221	4.93	229	2.71	2.23
Totals		3597	100.00	4294	100.00	

INFORMATION

Index Universe

FTSE Global All Cap Index

Index Launch

15 March 2019

Base Date

21 September 2018

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Annually in September

ICB Supersector Breakdown - Growth

		FTSE All-World Growth		FTSE All-World		
ICB Code		No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	279	43.83	413	26.32	17.51
15	Telecommunications	50	0.94	134	2.83	-1.90
20	Health Care	225	12.72	353	10.91	1.81
30	Financials	162	3.59	610	14.27	-10.68
35	Real Estate	55	1.10	242	2.32	-1.23
40	Consumer Discretionary	330	17.94	636	14.19	3.74
45	Consumer Staples	190	4.51	332	5.44	-0.93
50	Industrials	368	12.14	783	13.16	-1.03
55	Basic Materials	159	1.68	381	3.35	-1.67
60	Energy	62	0.91	181	4.48	-3.57
65	Utilities	91	0.65	229	2.71	-2.05
Totals		1971	100.00	4294	100.00	

Country Breakdown

	FTSE All-World Value		FTSE All-World		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	96	2.85	109	1.88	0.97
Austria	8	0.09	8	0.05	0.04
Belgium	13	0.38	15	0.22	0.16
Brazil	77	1.04	83	0.61	0.43
Canada	46	4.03	49	2.37	1.66
Chile	20	0.10	21	0.06	0.05
China	1024	3.02	1237	2.66	0.37
Colombia	5	0.03	5	0.02	0.02
Czech Rep.	5	0.03	5	0.01	0.01
Denmark	11	0.26	18	0.80	-0.54
Egypt	3	0.01	3	0.01	0.00
Finland	14	0.44	15	0.25	0.20
France	64	3.80	71	2.76	1.04
Germany	67	3.61	73	2.04	1.57
Greece	26	0.12	26	0.06	0.06
Hong Kong	73	0.93	76	0.53	0.40
Hungary	4	0.05	4	0.03	0.02
Iceland	10	0.02	10	0.01	0.00
India	120	1.77	213	2.03	-0.26
Indonesia	40	0.29	42	0.21	0.08
Ireland	5	0.12	5	0.06	0.06
Israel	29	0.27	30	0.16	0.12
Italy	30	1.13	34	0.67	0.45
Japan	475	11.33	511	6.39	4.93
Korea	146	2.30	157	1.28	1.03
Kuwait	9	0.18	9	0.09	0.09
Malaysia	36	0.32	39	0.17	0.15
Mexico	34	0.47	39	0.30	0.17
Netherlands	26	0.77	31	1.18	-0.41
New Zealand	14	0.12	15	0.07	0.04
Norway	14	0.28	18	0.15	0.13
Pakistan	1	0.00	1	0.00	0.00
Philippines	25	0.13	26	0.08	0.06
Poland	8	0.11	10	0.08	0.03
Portugal	3	0.07	4	0.04	0.02
Qatar	17	0.20	17	0.10	0.10
Romania	5	0.03	6	0.01	0.01
Saudi Arabia	44	0.62	56	0.46	0.17
Singapore	35	0.61	35	0.30	0.31
South Africa	37	0.42	41	0.29	0.13
Spain	24	1.01	24	0.61	0.40
Sweden	49	1.16	55	0.79	0.37
Switzerland	45	3.06	52	2.21	0.84
Taiwan	105	2.36	119	1.71	0.65
Thailand	43	0.26	50	0.19	0.07
Turkiye	57	0.12	104	0.12	0.00
UAE	28	0.31	31	0.17	0.14
UK	96	5.21	105	3.54	1.67
USA	431	44.16	587	62.18	-18.02
Totals	3597	100.00	4294	100.00	

Country Breakdown

Country	FTSE All-World Growth		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	38	0.98	109	1.88	-0.90
Austria	2	0.01	8	0.05	-0.04
Belgium	2	0.07	15	0.22	-0.15
Brazil	43	0.21	83	0.61	-0.40
Canada	14	0.83	49	2.37	-1.53
Chile	5	0.01	21	0.06	-0.04
China	693	2.32	1237	2.66	-0.34
Colombia	1	0.00	5	0.02	-0.02
Czech Rep.	2	0.00	5	0.01	-0.01
Denmark	10	1.30	18	0.80	0.50
Egypt	2	0.01	3	0.01	0.00
Finland	6	0.07	15	0.25	-0.18
France	24	1.81	71	2.76	-0.95
Germany	26	0.59	73	2.04	-1.45
Greece	6	0.01	26	0.06	-0.05
Hong Kong	20	0.17	76	0.53	-0.37
Hungary	1	0.00	4	0.03	-0.02
Iceland	5	0.01	10	0.01	0.00
India	169	2.27	213	2.03	0.24
Indonesia	18	0.13	42	0.21	-0.08
Ireland	2	0.01	5	0.06	-0.05
Israel	10	0.05	30	0.16	-0.11
Italy	13	0.26	34	0.67	-0.42
Japan	93	1.84	511	6.39	-4.55
Korea	46	0.33	157	1.28	-0.95
Kuwait	1	0.00	9	0.09	-0.09
Malaysia	9	0.03	39	0.17	-0.14
Mexico	17	0.14	39	0.30	-0.16
Netherlands	12	1.56	31	1.18	0.38
New Zealand	6	0.03	15	0.07	-0.04
Norway	6	0.03	18	0.15	-0.12
Pakistan	-	-	1	0.00	0.00
Philippines	5	0.02	26	0.08	-0.05
Poland	7	0.05	10	0.08	-0.03
Portugal	2	0.02	4	0.04	-0.02
Qatar	-	-	17	0.10	-0.10
Romania	3	0.00	6	0.01	-0.01
Saudi Arabia	30	0.30	56	0.46	-0.15
Singapore	3	0.01	35	0.30	-0.29
South Africa	14	0.16	41	0.29	-0.12
Spain	5	0.25	24	0.61	-0.36
Sweden	23	0.45	55	0.79	-0.34
Switzerland	27	1.43	52	2.21	-0.78
Taiwan	40	1.11	119	1.71	-0.60
Thailand	22	0.13	50	0.19	-0.06
Turkiye	91	0.12	104	0.12	0.00
UAE	15	0.05	31	0.17	-0.13
UK	35	2.00	105	3.54	-1.54
USA	347	78.79	587	62.18	16.61
Totals	1971	100.00	4294	100.00	

Index Characteristics

Attributes	FTSE All-World Value	FTSE All-World Growth	FTSE All-World
Number of constituents	3597	1971	4294
Net MCap (USDm)	34,049,733	36,923,143	70,972,876
Dividend Yield %	3.06	0.96	1.97
Constituent Sizes (Net MCap USDm)			
Average	9,466	18,733	16,528
Largest	536,417	3,074,632	3,074,632
Smallest	2	3	20
Median	2,003	991	2,510
Weight of Largest Constituent (%)	1.58	8.33	4.33
Top 10 Holdings (% Index MCap)	9.58	36.73	19.11

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