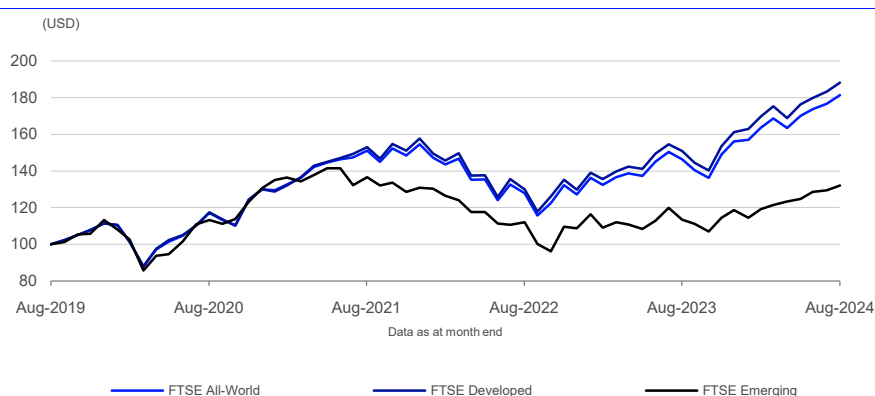


FTSE All-World Index

Data as at: 30 August 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	6.7	10.8	16.2	23.9	20.0	81.4	6.3	12.6	10.4	16.0	17.4
FTSE Developed	6.7	10.8	16.7	24.7	23.0	88.2	7.1	13.5	10.7	16.6	17.8
FTSE Emerging	5.9	10.8	11.4	16.5	-3.3	32.1	-1.1	5.7	12.0	15.5	17.8

* 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	2.2	0.4	0.7	0.6	-8.2	-26.0	-33.7	-33.7
FTSE Developed	2.2	0.4	0.8	0.7	-8.4	-26.1	-34.0	-34.0
FTSE Emerging	1.2	-0.1	0.3	0.2	-8.1	-30.9	-34.8	-35.7

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	3,324,317	4.28
Microsoft Corp	USA	Software and Computer Services	3,097,920	3.98
Nvidia	USA	Technology Hardware and Equipment	2,834,939	3.65
Amazon.Com	USA	Retailers	1,655,903	2.13
Meta Platforms Inc	USA	Software and Computer Services	1,140,641	1.47
Alphabet Class A	USA	Software and Computer Services	958,990	1.23
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	815,482	1.05
Alphabet Class C	USA	Software and Computer Services	812,099	1.04
Broadcom	USA	Technology Hardware and Equipment	739,324	0.95
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	708,306	0.91
Totals			16,087,920	20.69

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	418	21,146,225	27.19
1510	Telecommunications	130	2,169,788	2.79
2010	Health Care	350	8,637,242	11.11
3010	Banks	273	5,482,998	7.05
3020	Financial Services	213	3,594,535	4.62
3030	Insurance	128	2,464,366	3.17
3510	Real Estate	240	1,835,498	2.36
4010	Automobiles and Parts	132	1,764,096	2.27
4020	Consumer Products and Services	185	2,050,760	2.64
4030	Media	69	937,193	1.21
4040	Retailers	111	4,120,337	5.30
4050	Travel and Leisure	121	1,301,656	1.67
4510	Food Beverage and Tobacco	216	2,562,261	3.30
4520	Personal Care Drug and Grocery Stores	107	1,553,897	2.00
5010	Construction and Materials	155	1,029,872	1.32
5020	Industrial Goods and Services	630	9,014,071	11.59
5510	Basic Resources	202	1,305,677	1.68
5520	Chemicals	184	1,140,292	1.47
6010	Energy	183	3,364,420	4.33
6510	Utilities	233	2,284,843	2.94
Totals		4280	77,760,027	100.00

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	103	1,448,673	1.86
Austria	7	38,962	0.05
Belgium	14	176,028	0.23
Brazil	81	385,790	0.50
Canada	48	1,859,008	2.39
Chile	21	41,684	0.05
China	1234	2,022,054	2.60
Colombia	3	8,003	0.01
Czech Rep.	4	10,446	0.01
Denmark	18	623,003	0.80
Egypt	3	4,443	0.01
Finland	14	182,394	0.23
France	69	1,930,614	2.48
Germany	70	1,533,030	1.97
Greece	28	46,364	0.06
Hong Kong	71	365,108	0.47
Hungary	4	20,764	0.03
Iceland	11	8,053	0.01
India	230	1,799,049	2.31
Indonesia	42	150,479	0.19
Ireland	5	52,784	0.07
Israel	30	119,817	0.15
Italy	34	523,365	0.67
Japan	502	4,685,133	6.03
Korea	160	920,635	1.18
Kuwait	8	59,633	0.08
Malaysia	39	153,823	0.20
Mexico	38	174,705	0.22
Netherlands	31	847,347	1.09
New Zealand	15	56,605	0.07
Norway	17	113,945	0.15
Pakistan	1	307	0.00
Philippines	24	53,776	0.07
Poland	10	59,361	0.08
Portugal	4	31,656	0.04
Qatar	17	66,732	0.09
Romania	7	12,045	0.02
Saudi Arabia	62	336,107	0.43
Singapore	36	244,432	0.31
South Africa	40	256,582	0.33
Spain	25	497,306	0.64
Sweden	52	594,895	0.77
Switzerland	52	1,776,371	2.28
Taiwan	122	1,472,732	1.89
Thailand	50	146,902	0.19
Turkiye	111	87,805	0.11
UAE	32	127,376	0.16
UK	103	2,862,652	3.68
USA	578	48,771,249	62.72
Totals	4280	77,760,027	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4280	2068	2212
Net MCap (USDm)	77,760,027	70,314,373	7,445,654
Dividend Yield %	1.87	1.77	2.80
Constituent Sizes (Net MCap USDm)			
Average	18,168	34,001	3,366
Largest	3,324,317	3,324,317	708,306
Smallest	18	138	18
Median	2,661	8,342	701
Weight of Largest Constituent (%)	4.28	4.73	9.51
Top 10 Holdings (% Index MCap)	20.69	22.79	24

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