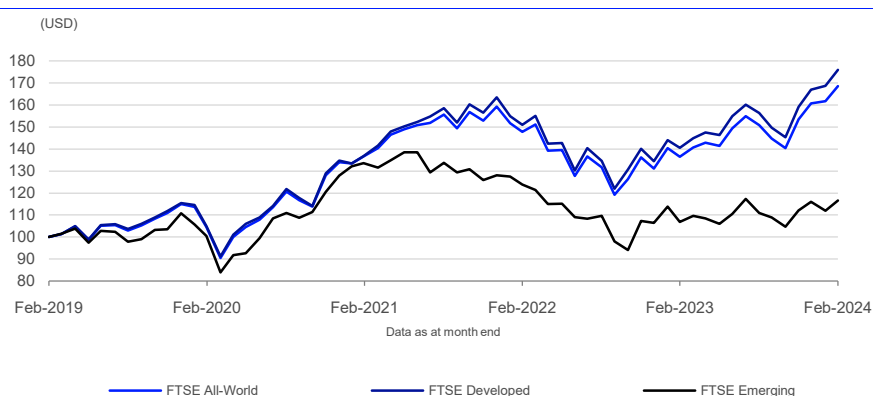


# FTSE All-World Index

Data as at: 29 February 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 and covers 90-95% of the investable market capitalisation. 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	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	17.7
FTSE Developed	10.5	12.5	5.3	25.2	28.6	76.0	8.7	12.0	10.5	15.8	18.1
FTSE Emerging	4.1	5.1	0.5	9.2	-12.7	16.7	-4.4	3.1	11.8	15.8	18.2

\* 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	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Developed	2.3	0.5	0.7	0.6	-10.4	-26.1	-34.0	-34.0
FTSE Emerging	0.7	-0.3	0.2	0.2	-11.3	-32.9	-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	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,074,632	4.33
Apple Inc.	USA	Technology Hardware and Equipment	2,662,149	3.75
Nvidia	USA	Technology Hardware and Equipment	1,877,483	2.65
Amazon.Com	USA	Retailers	1,590,547	2.24
Meta Platforms Inc	USA	Software and Computer Services	1,082,770	1.53
Alphabet Class A	USA	Software and Computer Services	821,785	1.16
Alphabet Class C	USA	Software and Computer Services	700,732	0.99
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	637,028	0.90
Broadcom	USA	Technology Hardware and Equipment	559,973	0.79
Tesla	USA	Automobiles and Parts	556,325	0.78
Totals			13,563,423	19.11

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	413	18,683,144	26.32
1510	Telecommunications	134	2,011,600	2.83
2010	Health Care	353	7,745,246	10.91
3010	Banks	275	4,841,987	6.82
3020	Financial Services	209	3,093,239	4.36
3030	Insurance	126	2,193,600	3.09
3510	Real Estate	242	1,649,528	2.32
4010	Automobiles and Parts	136	1,859,933	2.62
4020	Consumer Products and Services	194	2,104,871	2.97
4030	Media	72	900,940	1.27
4040	Retailers	113	3,863,330	5.44
4050	Travel and Leisure	121	1,344,567	1.89
4510	Food Beverage and Tobacco	220	2,414,133	3.40
4520	Personal Care Drug and Grocery Stores	112	1,446,312	2.04
5010	Construction and Materials	156	963,257	1.36
5020	Industrial Goods and Services	627	8,378,043	11.80
5510	Basic Resources	199	1,233,130	1.74
5520	Chemicals	182	1,147,211	1.62
6010	Energy	181	3,178,842	4.48
6510	Utilities	229	1,919,962	2.71
Totals		4294	70,972,876	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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	109	1,332,052	1.88
Austria	8	34,577	0.05
Belgium	15	155,318	0.22
Brazil	83	431,131	0.61
Canada	49	1,679,371	2.37
Chile	21	39,639	0.06
China	1237	1,884,667	2.66
Colombia	5	11,133	0.02
Czech Rep.	5	10,015	0.01
Denmark	18	569,027	0.80
Egypt	3	6,138	0.01
Finland	15	173,975	0.25
France	71	1,960,694	2.76
Germany	73	1,445,747	2.04
Greece	26	43,321	0.06
Hong Kong	76	379,482	0.53
Hungary	4	19,208	0.03
Iceland	10	8,098	0.01
India	213	1,439,042	2.03
Indonesia	42	147,632	0.21
Ireland	5	46,068	0.06
Israel	30	112,559	0.16
Italy	34	478,866	0.67
Japan	511	4,538,109	6.39
Korea	157	906,923	1.28
Kuwait	9	62,732	0.09
Malaysia	39	118,180	0.17
Mexico	39	214,479	0.30
Netherlands	31	835,036	1.18
New Zealand	15	52,599	0.07
Norway	18	109,161	0.15
Pakistan	1	288	0.00
Philippines	26	53,640	0.08
Poland	10	58,094	0.08
Portugal	4	30,442	0.04
Qatar	17	68,028	0.10
Romania	6	9,599	0.01
Saudi Arabia	56	324,382	0.46
Singapore	35	211,899	0.30
South Africa	41	204,797	0.29
Spain	24	432,922	0.61
Sweden	55	563,721	0.79
Switzerland	52	1,569,596	2.21
Taiwan	119	1,214,659	1.71
Thailand	50	137,812	0.19
Turkiye	104	86,338	0.12
UAE	31	121,052	0.17
UK	105	2,509,978	3.54
USA	587	44,130,652	62.18
<b>Totals</b>	<b>4294</b>	<b>70,972,876</b>	<b>100.00</b>

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4294	2107	2187
Net MCap (USDm)	70,972,876	64,316,868	6,656,008
Dividend Yield %	1.97	1.85	3.09
Constituent Sizes (Net MCap USDm)			
Average	16,528	30,525	3,043
Largest	3,074,632	3,074,632	523,904
Smallest	20	135	20
Median	2,510	7,645	697
Weight of Largest Constituent (%)	4.33	4.78	7.87
Top 10 Holdings (% Index MCap)	19.11	21.09	21.24

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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