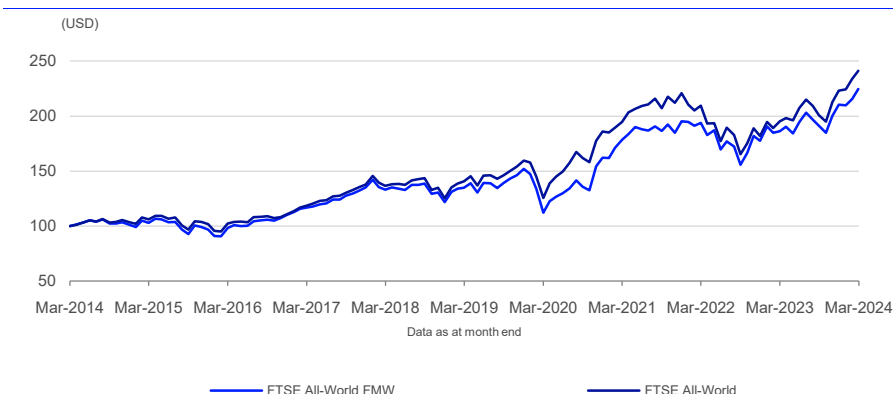


# FTSE All-World FMW Index

Data as at: 29 March 2024

The FTSE All-World FMW 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	6.7	17.4	6.7	20.5	25.9	66.7	8.0	10.8	9.3	14.3	18.7
FTSE All-World	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	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

## 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	2.3	0.6	0.6	0.5	-9.8	-22.9	-37.2	-37.2
FTSE All-World	2.6	0.5	0.6	0.6	-10.4	-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	ICB Sector	FTSE All-World FMW (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	1.94	4.29	-2.35
Apple Inc.	USA	Technology Hardware and Equipment	1.61	3.42	-1.81
Meta Platforms Inc	USA	Software and Computer Services	1.29	1.47	-0.18
JPMorgan Chase & Co	USA	Banks	1.23	0.79	0.44
Exxon Mobil Corporation	USA	Oil Gas and Coal	0.91	0.64	0.28
Bank of America	USA	Banks	0.91	0.36	0.55
Samsung Electronics	Korea	Telecommunications Equipment	0.91	0.40	0.51
Shell	UK	Oil Gas and Coal	0.90	0.30	0.61
AT&T	USA	Telecommunications Service Providers	0.86	0.17	0.69
Alphabet Class A	USA	Software and Computer Services	0.85	1.23	-0.38
Totals			11.41	13.07	

ICB Industry Breakdown

		FTSE All-World FMW		FTSE All-World		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	176	15.46	422	26.20	-10.74
15	Telecommunications	66	5.45	129	2.83	2.63
20	Health Care	139	8.36	350	10.79	-2.42
30	Financials	384	22.45	612	14.54	7.91
35	Real Estate	155	3.88	243	2.32	1.56
40	Consumer Discretionary	267	10.29	624	13.82	-3.54
45	Consumer Staples	138	5.34	323	5.39	-0.05
50	Industrials	360	11.86	788	13.25	-1.39
55	Basic Materials	172	5.31	385	3.44	1.88
60	Energy	107	8.15	183	4.65	3.50
65	Utilities	116	3.44	233	2.77	0.66
Totals		2080	100.00	4292	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 Breakdown

	FTSE All-World FMW		FTSE All-World		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	76	2.22	108	1.87	0.35
Austria	6	0.11	7	0.05	0.06
Belgium	13	0.28	15	0.23	0.05
Brazil	40	1.11	82	0.57	0.54
Canada	49	3.12	48	2.40	0.73
Chile	8	0.06	21	0.06	0.00
China	164	3.77	1241	2.63	1.15
Colombia	4	0.04	3	0.01	0.03
Czech Rep.	2	0.02	4	0.01	0.00
Denmark	15	0.48	17	0.81	-0.33
Egypt	-	-	3	0.01	-0.01
Finland	15	0.35	14	0.23	0.12
France	58	3.27	69	2.75	0.53
Germany	54	3.07	70	2.05	1.02
Greece	6	0.04	28	0.06	-0.02
Hong Kong	44	1.03	72	0.49	0.54
Hungary	3	0.05	4	0.03	0.02
Iceland	-	-	11	0.01	-0.01
India	48	0.97	228	2.07	-1.10
Indonesia	10	0.15	42	0.20	-0.05
Ireland	5	0.06	5	0.07	0.00
Israel	8	0.15	30	0.16	-0.01
Italy	26	1.11	35	0.70	0.41
Japan	315	8.64	506	6.36	2.28
Korea	76	2.71	159	1.31	1.39
Kuwait	4	0.06	8	0.08	-0.03
Malaysia	17	0.20	39	0.17	0.03
Mexico	20	0.35	38	0.31	0.04
Netherlands	27	1.10	31	1.18	-0.08
New Zealand	6	0.04	15	0.07	-0.03
Norway	10	0.24	18	0.15	0.09
Pakistan	-	-	1	0.00	0.00
Philippines	6	0.06	24	0.07	-0.01
Poland	5	0.09	10	0.08	0.01
Portugal	4	0.06	4	0.04	0.02
Qatar	11	0.10	17	0.09	0.01
Romania	2	0.02	7	0.01	0.01
Saudi Arabia	19	0.43	60	0.46	-0.03
Singapore	26	0.45	36	0.30	0.15
South Africa	32	0.39	40	0.29	0.11
Spain	23	1.11	25	0.65	0.46
Sweden	40	0.83	52	0.77	0.06
Switzerland	42	2.51	52	2.16	0.34
Taiwan	73	2.09	122	1.81	0.28
Thailand	18	0.20	50	0.19	0.01
Turkiye	1	0.00	109	0.12	-0.11
UAE	10	0.19	31	0.16	0.02
UK	98	5.98	103	3.56	2.42
USA	541	50.67	578	62.13	-11.46
<b>Totals</b>	<b>2080</b>	<b>100.00</b>	<b>4292</b>	<b>100.00</b>	

Index Characteristics

Attributes	FTSE All-World FMW	FTSE All-World
Number of constituents	2080	4292
Dividend Yield %	3.09	1.92
Constituent (Wgt %)		
Average	0.05	0.02
Largest	1.94	4.29
Median	0.02	0.00
Top 10 Holdings (Wgt %)	11.41	19.11

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