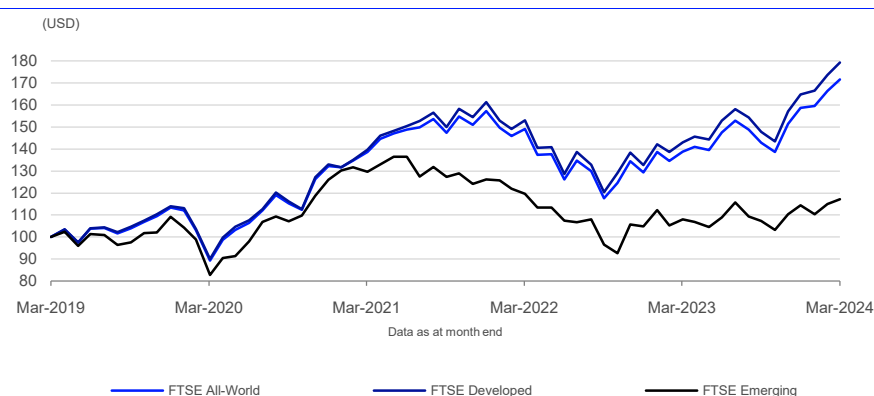


# FTSE All-World Index

Data as at: 29 March 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	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	17.7
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	18.1
FTSE Emerging	2.4	9.2	2.4	8.5	-9.6	17.2	-3.3	3.2	11.2	15.6	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	2.6	0.5	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Developed	2.7	0.6	0.7	0.7	-10.4	-26.1	-34.0	-34.0
FTSE Emerging	0.8	-0.2	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	3,127,258	4.29
Apple Inc.	USA	Technology Hardware and Equipment	2,497,777	3.42
Nvidia	USA	Technology Hardware and Equipment	2,144,325	2.94
Amazon.Com	USA	Retailers	1,623,121	2.22
Meta Platforms Inc	USA	Software and Computer Services	1,072,719	1.47
Alphabet Class A	USA	Software and Computer Services	895,797	1.23
Alphabet Class C	USA	Software and Computer Services	763,295	1.05
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	657,550	0.90
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	584,199	0.80
JPMorgan Chase & Co	USA	Banks	577,471	0.79
Totals			13,943,513	19.11

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	422	19,119,726	26.20
1510	Telecommunications	129	2,062,369	2.83
2010	Health Care	350	7,873,633	10.79
3010	Banks	272	5,084,510	6.97
3020	Financial Services	211	3,268,017	4.48
3030	Insurance	129	2,260,392	3.10
3510	Real Estate	243	1,694,147	2.32
4010	Automobiles and Parts	134	1,808,108	2.48
4020	Consumer Products and Services	187	2,070,999	2.84
4030	Media	70	923,985	1.27
4040	Retailers	113	3,939,673	5.40
4050	Travel and Leisure	120	1,343,129	1.84
4510	Food Beverage and Tobacco	216	2,462,937	3.37
4520	Personal Care Drug and Grocery Stores	107	1,470,508	2.02
5010	Construction and Materials	158	998,276	1.37
5020	Industrial Goods and Services	630	8,668,588	11.88
5510	Basic Resources	200	1,313,828	1.80
5520	Chemicals	185	1,194,678	1.64
6010	Energy	183	3,396,931	4.65
6510	Utilities	233	2,022,031	2.77
Totals		4292	72,976,465	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	108	1,365,936	1.87
Austria	7	35,994	0.05
Belgium	15	169,838	0.23
Brazil	82	419,170	0.57
Canada	48	1,749,134	2.40
Chile	21	40,959	0.06
China	1241	1,917,559	2.63
Colombia	3	8,610	0.01
Czech Rep.	4	10,027	0.01
Denmark	17	588,544	0.81
Egypt	3	4,284	0.01
Finland	14	167,477	0.23
France	69	2,003,616	2.75
Germany	70	1,492,507	2.05
Greece	28	44,416	0.06
Hong Kong	72	357,326	0.49
Hungary	4	18,733	0.03
Iceland	11	7,877	0.01
India	228	1,513,179	2.07
Indonesia	42	147,141	0.20
Ireland	5	49,030	0.07
Israel	30	114,897	0.16
Italy	35	514,404	0.70
Japan	506	4,643,013	6.36
Korea	159	958,725	1.31
Kuwait	8	61,094	0.08
Malaysia	39	122,353	0.17
Mexico	38	225,980	0.31
Netherlands	31	862,193	1.18
New Zealand	15	52,532	0.07
Norway	18	112,814	0.15
Pakistan	1	282	0.00
Philippines	24	51,939	0.07
Poland	10	58,410	0.08
Portugal	4	28,355	0.04
Qatar	17	65,538	0.09
Romania	7	10,738	0.01
Saudi Arabia	60	335,809	0.46
Singapore	36	221,195	0.30
South Africa	40	210,899	0.29
Spain	25	475,631	0.65
Sweden	52	559,175	0.77
Switzerland	52	1,579,309	2.16
Taiwan	122	1,319,644	1.81
Thailand	50	135,590	0.19
Turkiye	109	85,458	0.12
UAE	31	120,185	0.16
UK	103	2,599,313	3.56
USA	578	45,339,634	62.13
<b>Totals</b>	<b>4292</b>	<b>72,976,465</b>	<b>100.00</b>

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4292	2079	2213
Net MCap (USDm)	72,976,465	66,099,000	6,877,466
Dividend Yield %	1.92	1.81	3.05
Constituent Sizes (Net MCap USDm)			
Average	17,003	31,794	3,108
Largest	3,127,258	3,127,258	584,199
Smallest	22	136	22
Median	2,555	8,189	700
Weight of Largest Constituent (%)	4.29	4.73	8.49
Top 10 Holdings (% Index MCap)	19.11	21.07	21.87

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