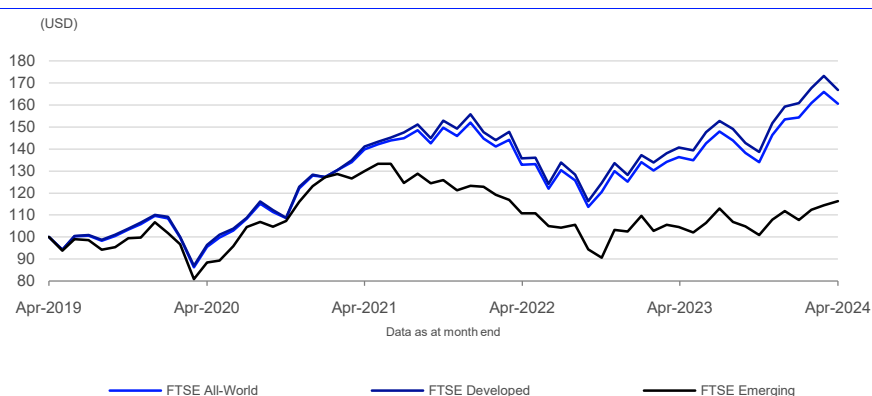


FTSE All-World Index

Data as at: 30 April 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	4.1	19.8	4.7	17.8	14.9	60.6	4.7	9.9	9.8	15.4	17.8
FTSE Developed	3.7	20.3	4.8	18.6	18.2	66.8	5.7	10.8	10.1	15.9	18.2
FTSE Emerging	7.9	15.3	4.0	11.3	-10.5	16.3	-3.6	3.1	11.6	15.7	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	1.7	0.3	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Developed	1.8	0.4	0.6	0.6	-10.4	-26.1	-34.0	-34.0
FTSE Emerging	0.9	-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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	2,893,933	4.10
Apple Inc.	USA	Technology Hardware and Equipment	2,481,026	3.52
Nvidia	USA	Technology Hardware and Equipment	2,050,489	2.91
Amazon.Com	USA	Retailers	1,574,710	2.23
Alphabet Class A	USA	Software and Computer Services	966,128	1.37
Meta Platforms Inc	USA	Software and Computer Services	950,310	1.35
Alphabet Class C	USA	Software and Computer Services	825,357	1.17
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	660,204	0.94
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	582,286	0.83
Broadcom	USA	Technology Hardware and Equipment	559,878	0.79
Totals			13,544,323	19.21

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	422	18,336,793	26.01
1510	Telecommunications	129	1,942,927	2.76
2010	Health Care	350	7,582,170	10.75
3010	Banks	272	5,020,088	7.12
3020	Financial Services	211	3,104,609	4.40
3030	Insurance	129	2,168,316	3.08
3510	Real Estate	243	1,585,320	2.25
4010	Automobiles and Parts	134	1,758,412	2.49
4020	Consumer Products and Services	186	1,956,988	2.78
4030	Media	70	865,756	1.23
4040	Retailers	113	3,760,306	5.33
4050	Travel and Leisure	120	1,293,560	1.83
4510	Food Beverage and Tobacco	216	2,430,707	3.45
4520	Personal Care Drug and Grocery Stores	107	1,445,279	2.05
5010	Construction and Materials	158	963,085	1.37
5020	Industrial Goods and Services	633	8,358,953	11.85
5510	Basic Resources	200	1,345,662	1.91
5520	Chemicals	185	1,138,708	1.61
6010	Energy	183	3,413,773	4.84
6510	Utilities	233	2,040,914	2.89
Totals		4294	70,512,325	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	108	1,317,941	1.87
Austria	7	36,176	0.05
Belgium	15	168,556	0.24
Brazil	82	398,742	0.57
Canada	48	1,683,314	2.39
Chile	21	40,738	0.06
China	1241	2,040,417	2.89
Colombia	3	8,520	0.01
Czech Rep.	4	10,201	0.01
Denmark	18	585,285	0.83
Egypt	3	3,778	0.01
Finland	14	169,501	0.24
France	69	1,939,555	2.75
Germany	70	1,429,359	2.03
Greece	28	45,182	0.06
Hong Kong	72	373,409	0.53
Hungary	4	19,698	0.03
Iceland	11	8,009	0.01
India	228	1,560,173	2.21
Indonesia	42	135,239	0.19
Ireland	5	49,523	0.07
Israel	30	108,870	0.15
Italy	35	493,382	0.70
Japan	505	4,418,007	6.27
Korea	159	904,983	1.28
Kuwait	9	57,456	0.08
Malaysia	39	124,508	0.18
Mexico	38	216,775	0.31
Netherlands	31	819,379	1.16
New Zealand	15	51,840	0.07
Norway	17	106,987	0.15
Pakistan	1	309	0.00
Philippines	24	48,952	0.07
Poland	10	59,562	0.08
Portugal	4	30,460	0.04
Qatar	17	63,882	0.09
Romania	7	10,765	0.02
Saudi Arabia	60	329,270	0.47
Singapore	36	223,689	0.32
South Africa	40	215,184	0.31
Spain	25	462,999	0.66
Sweden	52	541,557	0.77
Switzerland	52	1,491,705	2.12
Taiwan	122	1,288,367	1.83
Thailand	50	133,396	0.19
Turkiye	109	93,987	0.13
UAE	31	116,261	0.16
UK	103	2,631,001	3.73
USA	580	43,445,474	61.61
Totals	4294	70,512,325	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4294	2080	2214
Net MCap (USDm)	70,512,325	63,542,513	6,969,812
Dividend Yield %	2	1.88	3.03
Constituent Sizes (Net MCap USDm)			
Average	16,421	30,549	3,148
Largest	2,893,933	2,893,933	582,286
Smallest	21	141	21
Median	2,501	7,863	702
Weight of Largest Constituent (%)	4.10	4.55	8.35
Top 10 Holdings (% Index MCap)	19.21	21.27	22.46

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