

FTSE All-World Index

Data as at: 30 June 2020

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	19.3	-6.1	-6.1	2.6	21.1	40.2	6.6	7.0	26.4	18.3	14.6
FTSE Developed	19.4	-5.6	-5.6	3.4	22.7	43.2	7.0	7.4	27.5	18.4	14.6
FTSE Emerging	18.5	-10.2	-10.2	-3.3	8.7	15.5	2.8	2.9	22.0	19.9	17.9

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE All-World	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2
FTSE Developed	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0
FTSE Emerging	19.8	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World	0.1	0.3	0.5	0.7	-33.7	-33.7	-33.7	-33.7
FTSE Developed	0.1	0.4	0.5	0.8	-34.0	-34.0	-34.0	-34.0
FTSE Emerging	-0.1	0.2	0.2	0.2	-33.4	-35.1	-35.1	-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 & Computer Services	1,521,747	3.20
Apple Inc.	USA	Technology Hardware & Equipment	1,489,840	3.13
Amazon.Com	USA	General Retailers	1,168,094	2.45
Facebook Class A	USA	Software & Computer Services	544,458	1.14
Alphabet Class A	USA	Software & Computer Services	425,056	0.89
Alphabet Class C	USA	Software & Computer Services	418,259	0.88
Alibaba Group Holding ADS (N Shares)	China	General Retailers	379,282	0.80
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	370,287	0.78
Tencent Holdings (P Chip)	China	Software & Computer Services	368,066	0.77
Visa	USA	Financial Services	325,675	0.68
Totals			7,010,765	14.73

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	146	1,771,642	3.72
1300	Chemicals	159	969,314	2.04
1700	Basic Resources	190	884,131	1.86
2300	Construction & Materials	147	656,403	1.38
2700	Industrial Goods & Services	599	5,073,335	10.66
3300	Automobiles & Parts	126	927,516	1.95
3500	Food & Beverage	198	1,791,269	3.76
3700	Personal & Household Goods	211	2,470,010	5.19
4500	Health Care	279	5,766,999	12.12
5300	Retail	214	3,938,868	8.28
5500	Media	85	1,023,435	2.15
5700	Travel & Leisure	151	943,318	1.98
6500	Telecommunications	96	1,269,222	2.67
7500	Utilities	189	1,503,594	3.16
8300	Banks	280	2,831,360	5.95
8500	Insurance	131	1,857,475	3.90
8600	Real Estate	241	1,434,837	3.02
8700	Financial Services	212	2,472,013	5.19
9500	Technology	291	9,999,858	21.01
Totals		3945	47,584,600	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	105	971,047	2.04
Austria	8	23,514	0.05
Belgium	14	129,046	0.27
Brazil	91	318,299	0.67
Canada	55	1,188,149	2.50
Chile	22	36,266	0.08
China	980	2,327,421	4.89
Colombia	11	15,751	0.03
Czech Rep.	4	6,702	0.01
Denmark	20	296,394	0.62
Egypt	6	7,918	0.02
Finland	15	170,170	0.36
France	86	1,386,820	2.91
Germany	82	1,248,137	2.62
Greece	9	11,854	0.02
Hong Kong	92	515,434	1.08
Hungary	4	13,949	0.03
India	152	490,659	1.03
Indonesia	32	84,071	0.18
Ireland	5	33,830	0.07
Israel	30	65,952	0.14
Italy	40	319,607	0.67
Japan	507	3,612,758	7.59
Korea	133	667,882	1.40
Kuwait	11	39,828	0.08
Malaysia	45	120,738	0.25
Mexico	37	107,813	0.23
Netherlands	31	580,522	1.22
New Zealand	12	49,547	0.10
Norway	16	79,283	0.17
Pakistan	4	1,592	0.00
Peru	1	1,936	0.00
Philippines	25	54,612	0.11
Poland	14	37,729	0.08
Portugal	4	24,669	0.05
Qatar	18	53,575	0.11
Russia	32	181,116	0.38
Saudi Arabia	45	160,165	0.34
Singapore	38	162,206	0.34
South Africa	67	226,074	0.48
Spain	26	326,668	0.69
Sweden	48	397,790	0.84
Switzerland	48	1,348,812	2.83
Taiwan	95	711,600	1.50
Thailand	47	141,849	0.30
Turkey	26	30,213	0.06
UAE	14	35,894	0.08
UK	130	1,996,275	4.20
USA	608	26,772,466	56.26
Totals	3945	47,584,600	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	3945	2167	1778
Net MCap (USDm)	47,584,600	42,404,706	5,179,894
Dividend Yield %	2.50	2.44	2.94
Constituent Sizes (Net MCap USDm)			
Average	12,062	19,568	2,913
Largest	1,521,747	1,521,747	379,282
Smallest	37	84	37
Median	2,458	6,224	786
Weight of Largest Constituent (%)	3.20	3.59	7.32
Top 10 Holdings (% Index MCap)	14.73	16.21	28.16

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