

# FTSE All-World Index

Data as at: 30 November 2022

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	3.4	-2.4	-14.5	-11.0	22.8	39.4	7.1	6.9	19.0	21.2	17.7
FTSE Developed	4.0	-1.8	-14.3	-10.5	25.3	44.1	7.8	7.6	20.1	21.7	18.0
FTSE Emerging	-2.1	-6.8	-16.2	-14.8	3.6	5.7	1.2	1.1	19.7	21.6	18.4

\* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9
FTSE Developed	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4
FTSE Emerging	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World	-0.6	0.3	0.4	0.6	-26.0	-33.7	-33.7	-33.7
FTSE Developed	-0.5	0.4	0.4	0.7	-26.1	-34.0	-34.0	-34.0
FTSE Emerging	-0.7	0.1	0.1	0.2	-28.9	-34.8	-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 %
Apple Inc.	USA	Technology Hardware and Equipment	2,261,328	3.81
Microsoft Corp	USA	Software and Computer Services	1,907,208	3.21
Amazon.Com	USA	Retailers	857,225	1.44
Alphabet Class A	USA	Software and Computer Services	606,886	1.02
Alphabet Class C	USA	Software and Computer Services	547,489	0.92
Unitedhealth Group	USA	Health Care Providers	511,853	0.86
Tesla	USA	Automobiles and Parts	494,791	0.83
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	467,998	0.79
Exxon Mobil Corporation	USA	Oil Gas and Coal	463,872	0.78
Berkshire Hathaway B	USA	Investment Banking and Brokerage Services	412,775	0.70
<b>Totals</b>			<b>8,531,425</b>	<b>14.37</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	404	12,137,923	20.44
1510	Telecommunications	143	1,718,695	2.89
2010	Health Care	345	7,427,874	12.51
3010	Banks	271	4,273,466	7.20
3020	Financial Services	210	2,670,923	4.50
3030	Insurance	125	1,931,213	3.25
3510	Real Estate	249	1,628,955	2.74
4010	Automobiles and Parts	127	1,546,073	2.60
4020	Consumer Products and Services	199	1,789,966	3.01
4030	Media	59	650,096	1.09
4040	Retailers	106	2,924,527	4.93
4050	Travel and Leisure	118	1,115,978	1.88
4510	Food Beverage and Tobacco	222	2,612,353	4.40
4520	Personal Care Drug and Grocery Stores	109	1,425,562	2.40
5010	Construction and Materials	144	727,313	1.23
5020	Industrial Goods and Services	593	7,074,180	11.92
5510	Basic Resources	188	1,291,921	2.18
5520	Chemicals	180	1,154,066	1.94
6010	Energy	163	3,353,077	5.65
6510	Utilities	210	1,916,415	3.23
<b>Totals</b>		<b>4165</b>	<b>59,370,576</b>	<b>100.00</b>

**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	1,299,348	2.19
Austria	7	32,743	0.06
Belgium	15	148,070	0.25
Brazil	89	382,768	0.64
Canada	50	1,609,901	2.71
Chile	20	41,703	0.07
China	1074	2,000,465	3.37
Colombia	9	11,468	0.02
Czech Rep.	5	9,087	0.02
Denmark	21	392,399	0.66
Egypt	5	5,472	0.01
Finland	16	201,507	0.34
France	74	1,632,756	2.75
Germany	83	1,187,527	2.00
Greece	22	24,127	0.04
Hong Kong	78	448,824	0.76
Hungary	4	12,011	0.02
Iceland	10	2,587	0.00
India	202	1,085,327	1.83
Indonesia	40	130,666	0.22
Ireland	5	35,496	0.06
Israel	41	113,139	0.19
Italy	35	359,967	0.61
Japan	509	3,619,198	6.10
Korea	160	792,048	1.33
Kuwait	10	64,919	0.11
Malaysia	41	111,272	0.19
Mexico	38	178,286	0.30
Netherlands	33	653,701	1.10
New Zealand	15	51,575	0.09
Norway	20	127,155	0.21
Pakistan	4	883	0.00
Philippines	28	51,172	0.09
Poland	10	34,728	0.06
Portugal	4	30,840	0.05
Qatar	19	78,750	0.13
Romania	5	4,881	0.01
Saudi Arabia	54	290,814	0.49
Singapore	36	218,264	0.37
South Africa	54	261,079	0.44
Spain	26	351,292	0.59
Sweden	58	461,982	0.78
Switzerland	52	1,444,839	2.43
Taiwan	115	955,793	1.61
Thailand	51	161,789	0.27
Turkey	65	63,542	0.11
UAE	24	107,084	0.18
UK	115	2,385,252	4.02
USA	605	35,702,080	60.13
<b>Totals</b>	<b>4165</b>	<b>59,370,576</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4165	2177	1988
Net MCap (USDm)	59,370,576	53,334,630	6,035,945
Dividend Yield %	2.27	2.10	3.78
Constituent Sizes (Net MCap USDm)			
Average	14,255	24,499	3,036
Largest	2,261,328	2,261,328	380,512
Smallest	25	61	25
Median	2,522	6,808	865
Weight of Largest Constituent (%)	3.81	4.24	6.30
Top 10 Holdings (% Index MCap)	14.37	16	21.02

© 2022 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S. A. S. ("BR"). All rights reserved. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance. No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion. Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index. No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 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 8823 3521