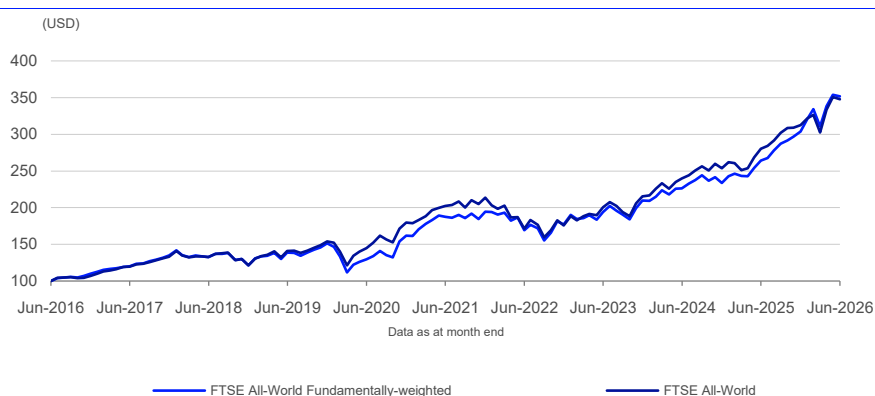


FTSE All-World Fundamentally-weighted Index

Data as at: 30 June 2026

The FTSE All-World Fundamentally-weighted 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 Fundamentally-weighted	13.2	15.8	15.8	33.0	81.2	87.8	21.9	13.4	10.1	12.6	14.3
FTSE All-World	14.9	11.4	11.4	24.1	73.6	72.1	20.2	11.5	10.9	12.4	14.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-World Fundamentally-weighted	13.9	22.6	-10.0	24.9	6.8	20.3	-9.1	18.5	11.4	29.9
FTSE All-World	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World Fundamentally-weighted	3.1	1.7	0.9	0.9	-8.0	-12.7	-22.9	-37.2
FTSE All-World	2.1	1.6	0.8	0.9	-9.3	-15.6	-26.0	-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/Market	ICB Sector	FTSE All-World Fundamentally-weighted (Wgt %)	FTSE All-World (Wgt %)	Diff %
Samsung Electronics	Korea	Telecommunications Equipment	2.54	0.95	1.59
Apple Inc.	USA	Technology Hardware and Equipment	1.98	4.00	-2.01
Intel Corp	USA	Technology Hardware and Equipment	1.94	0.58	1.36
Micron Technology	USA	Technology Hardware and Equipment	1.44	1.24	0.20
Alphabet Class A	USA	Software and Computer Services	1.42	1.99	-0.57
Microsoft Corp	USA	Software and Computer Services	1.21	2.65	-1.44
SK Hynix	Korea	Technology Hardware and Equipment	1.17	0.91	0.26
Alphabet Class C	USA	Software and Computer Services	1.15	1.60	-0.46
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.15	1.76	-0.61
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.08	0.54	0.54
Totals			15.08	16.22	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE All-World Fundamentally-weighted		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	189	21.89	468	35.07	-13.18
15	Telecommunications	64	6.12	129	3.47	2.65
20	Health Care	125	7.96	322	7.75	0.20
30	Financials	385	19.86	648	14.84	5.02
35	Real Estate	147	3.15	227	1.77	1.39
40	Consumer Discretionary	253	8.40	581	11.07	-2.67
45	Consumer Staples	128	4.61	297	3.93	0.68
50	Industrials	356	10.90	792	12.53	-1.63
55	Basic Materials	156	5.47	387	3.15	2.32
60	Energy	113	8.29	182	3.70	4.58
65	Utilities	119	3.35	232	2.73	0.63
Totals		2035	100.00	4265	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/Market Breakdown

Country/Market	FTSE All-World Fundamentally-weighted		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	72	1.96	106	1.56	0.40
Austria	6	0.13	9	0.08	0.05
Belgium	11	0.28	14	0.26	0.03
Brazil	39	1.09	66	0.42	0.67
Canada	70	3.52	85	2.89	0.63
Chile	8	0.06	21	0.07	-0.01
China	161	3.40	1278	2.62	0.78
Colombia	3	0.04	6	0.02	0.02
Czech Rep.	2	0.02	4	0.01	0.00
Denmark	14	0.49	17	0.35	0.14
Egypt	-	-	2	0.01	-0.01
Finland	14	0.48	14	0.26	0.23
France	57	3.00	57	2.02	0.98
Germany	52	2.65	64	1.82	0.83
Greece	9	0.08	30	0.08	0.00
Hong Kong	41	1.00	66	0.44	0.56
Hungary	3	0.08	6	0.05	0.03
Iceland	-	-	7	0.01	-0.01
India	55	0.75	278	1.60	-0.84
Indonesia	10	0.10	36	0.06	0.03
Ireland	4	0.11	5	0.08	0.03
Israel	12	0.22	43	0.30	-0.09
Italy	32	1.45	36	0.79	0.66
Japan	316	8.21	476	5.90	2.31
Korea	70	5.71	155	2.89	2.82
Kuwait	4	0.05	8	0.07	-0.01
Malaysia	16	0.20	38	0.15	0.04
Mexico	18	0.31	34	0.23	0.09
Netherlands	26	1.34	29	1.25	0.09
New Zealand	6	0.03	11	0.05	-0.02
Norway	9	0.25	15	0.13	0.13
Philippines	6	0.03	23	0.04	-0.01
Poland	7	0.17	10	0.10	0.07
Portugal	5	0.07	5	0.04	0.02
Qatar	11	0.09	17	0.06	0.03
Romania	3	0.03	6	0.01	0.01
Saudi Arabia	19	0.34	64	0.32	0.02
Singapore	28	0.48	36	0.34	0.14
South Africa	32	0.59	41	0.37	0.21
Spain	22	1.25	24	0.85	0.40
Sweden	42	0.92	54	0.69	0.23
Switzerland	44	2.59	50	2.03	0.56
Taiwan	72	3.20	132	3.39	-0.19
Thailand	18	0.22	44	0.15	0.06
Turkiye	4	0.03	115	0.10	-0.08
UAE	11	0.18	34	0.16	0.02
UK	89	5.67	93	3.12	2.56
USA	482	47.12	501	61.74	-14.62
Totals	2035	100.00	4265	100.00	

Index Characteristics

Attributes	FTSE All-World Fundamentally-weighted	FTSE All-World
Number of constituents	2035	4265
Dividend Yield %	2.40	1.58
Constituent (Wgt %)		
Average	0.05	0.02
Largest	2.54	4.46
Median	0.02	0.00
Top 10 Holdings (Wgt %)	15.08	22.77

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