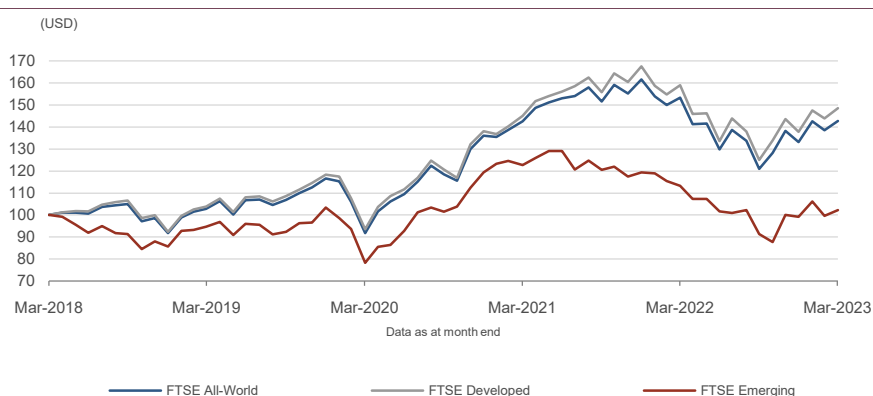


FTSE All-World Index

Data as at: 31 March 2023

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	7.3	18.0	7.3	-6.9	55.6	42.8	15.9	7.4	17.9	17.2	17.8
FTSE Developed	7.8	18.8	7.8	-6.6	58.9	48.5	16.7	8.2	19.2	17.8	18.2
FTSE Emerging	3.0	11.8	3.0	-9.7	30.5	2.2	9.3	0.4	17.0	17.6	18.3

* 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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
FTSE All-World	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7
FTSE Developed	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8
FTSE Emerging	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World	-0.4	1.0	0.4	0.6	-22.3	-26.0	-33.7	-33.7
FTSE Developed	-0.3	1.0	0.5	0.6	-22.3	-26.1	-34.0	-34.0
FTSE Emerging	-0.6	0.6	0.0	0.2	-24.1	-34.8	-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 %
Apple Inc.	USA	Technology Hardware and Equipment	2,475,915	4.09
Microsoft Corp	USA	Software and Computer Services	2,155,083	3.56
Amazon.Com	USA	Retailers	917,161	1.51
Nvidia	USA	Technology Hardware and Equipment	656,534	1.08
Alphabet Class A	USA	Software and Computer Services	623,351	1.03
Alphabet Class C	USA	Software and Computer Services	543,492	0.90
Tesla	USA	Automobiles and Parts	535,653	0.88
Meta Platforms Inc	USA	Software and Computer Services	471,147	0.78
Exxon Mobil Corporation	USA	Oil Gas and Coal	451,464	0.75
Unitedhealth Group	USA	Health Care Providers	441,611	0.73
Totals			9,271,412	15.30

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	403	13,682,972	22.59
1510	Telecommunications	137	1,739,276	2.87
2010	Health Care	341	7,204,218	11.89
3010	Banks	273	4,015,975	6.63
3020	Financial Services	198	2,476,691	4.09
3030	Insurance	130	1,968,489	3.25
3510	Real Estate	244	1,573,139	2.60
4010	Automobiles and Parts	125	1,602,747	2.65
4020	Consumer Products and Services	195	2,002,809	3.31
4030	Media	59	707,658	1.17
4040	Retailers	106	2,935,814	4.85
4050	Travel and Leisure	118	1,199,817	1.98
4510	Food Beverage and Tobacco	223	2,625,309	4.33
4520	Personal Care Drug and Grocery Stores	108	1,392,701	2.30
5010	Construction and Materials	153	789,559	1.30
5020	Industrial Goods and Services	595	7,156,875	11.81
5510	Basic Resources	189	1,319,987	2.18
5520	Chemicals	188	1,163,851	1.92
6010	Energy	171	3,125,439	5.16
6510	Utilities	212	1,895,722	3.13
Totals		4168	60,579,047	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	111	1,279,107	2.11
Austria	7	34,699	0.06
Belgium	15	164,216	0.27
Brazil	84	354,403	0.59
Canada	51	1,554,635	2.57
Chile	19	41,656	0.07
China	1077	2,234,663	3.69
Colombia	6	9,499	0.02
Czech Rep.	5	12,106	0.02
Denmark	19	454,590	0.75
Egypt	3	4,389	0.01
Finland	16	198,037	0.33
France	70	1,841,508	3.04
Germany	77	1,340,982	2.21
Greece	23	29,825	0.05
Hong Kong	79	475,030	0.78
Hungary	4	12,516	0.02
Iceland	9	7,548	0.01
India	209	983,314	1.62
Indonesia	42	143,574	0.24
Ireland	5	43,868	0.07
Israel	36	99,078	0.16
Italy	36	409,606	0.68
Japan	515	3,809,571	6.29
Korea	160	812,492	1.34
Kuwait	10	61,320	0.10
Malaysia	41	110,413	0.18
Mexico	37	197,319	0.33
Netherlands	33	728,322	1.20
New Zealand	15	54,231	0.09
Norway	20	115,288	0.19
Pakistan	2	343	0.00
Philippines	28	52,448	0.09
Poland	10	37,923	0.06
Portugal	4	33,094	0.05
Qatar	17	65,645	0.11
Romania	5	5,115	0.01
Saudi Arabia	53	279,789	0.46
Singapore	35	222,523	0.37
South Africa	50	237,809	0.39
Spain	24	399,368	0.66
Sweden	55	503,047	0.83
Switzerland	51	1,501,210	2.48
Taiwan	114	1,036,447	1.71
Thailand	51	163,480	0.27
Turkey	101	67,901	0.11
UAE	28	103,379	0.17
UK	108	2,460,828	4.06
USA	598	35,790,893	59.08
Totals	4168	60,579,047	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4168	2150	2018
Net MCap (USDm)	60,579,047	54,364,146	6,214,901
Dividend Yield %	2.29	2.14	3.60
Constituent Sizes (Net MCap USDm)			
Average	14,534	25,286	3,080
Largest	2,475,915	2,475,915	420,130
Smallest	29	158	29
Median	2,591	7,333	889
Weight of Largest Constituent (%)	4.09	4.55	6.76
Top 10 Holdings (% Index MCap)	15.30	17.05	22.09

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