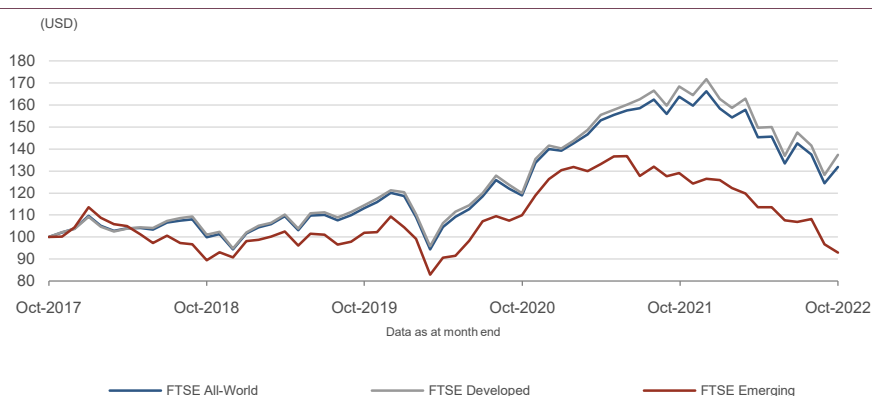


FTSE All-World Index

Data as at: 31 October 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	-7.6	-9.3	-20.7	-19.5	16.6	31.9	5.3	5.7	18.1	21.0	17.4
FTSE Developed	-6.9	-8.2	-20.0	-18.5	20.1	37.4	6.3	6.6	19.1	21.5	17.8
FTSE Emerging	-13.1	-18.2	-26.6	-28.1	-8.9	-7.1	-3.1	-1.5	18.5	21.3	17.4

* 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	-1.0	0.2	0.3	0.6	-26.0	-33.7	-33.7	-33.7
FTSE Developed	-0.9	0.3	0.4	0.7	-26.1	-34.0	-34.0	-34.0
FTSE Emerging	-1.5	-0.2	-0.1	0.1	-29.9	-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	2,342,445	4.24
Microsoft Corp	USA	Software and Computer Services	1,735,205	3.14
Amazon.Com	USA	Retailers	909,614	1.65
Tesla	USA	Automobiles and Parts	578,248	1.05
Alphabet Class A	USA	Software and Computer Services	567,945	1.03
Unitedhealth Group	USA	Health Care Providers	518,759	0.94
Alphabet Class C	USA	Software and Computer Services	510,846	0.93
Exxon Mobil Corporation	USA	Oil Gas and Coal	461,664	0.84
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	457,402	0.83
Berkshire Hathaway B	USA	Investment Banking and Brokerage Services	382,315	0.69
Totals			8,464,442	15.34

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	406	11,154,200	20.21
1510	Telecommunications	143	1,622,487	2.94
2010	Health Care	345	7,031,673	12.74
3010	Banks	273	3,981,161	7.21
3020	Financial Services	210	2,432,891	4.41
3030	Insurance	125	1,744,830	3.16
3510	Real Estate	249	1,489,144	2.70
4010	Automobiles and Parts	127	1,552,307	2.81
4020	Consumer Products and Services	199	1,568,484	2.84
4030	Media	59	641,636	1.16
4040	Retailers	106	2,782,267	5.04
4050	Travel and Leisure	118	1,022,382	1.85
4510	Food Beverage and Tobacco	222	2,462,684	4.46
4520	Personal Care Drug and Grocery Stores	109	1,314,780	2.38
5010	Construction and Materials	144	663,110	1.20
5020	Industrial Goods and Services	593	6,540,429	11.85
5510	Basic Resources	189	1,090,040	1.98
5520	Chemicals	181	1,059,886	1.92
6010	Energy	164	3,247,851	5.89
6510	Utilities	210	1,781,088	3.23
Totals		4172	55,183,330	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	109	1,167,982	2.12
Austria	7	28,086	0.05
Belgium	15	135,177	0.24
Brazil	89	403,376	0.73
Canada	50	1,515,665	2.75
Chile	20	39,196	0.07
China	1074	1,552,527	2.81
Colombia	9	11,053	0.02
Czech Rep.	5	8,769	0.02
Denmark	21	350,187	0.63
Egypt	5	4,644	0.01
Finland	16	182,003	0.33
France	74	1,461,914	2.65
Germany	83	1,042,157	1.89
Greece	24	22,299	0.04
Hong Kong	78	363,460	0.66
Hungary	4	10,160	0.02
Iceland	10	2,603	0.00
India	205	1,033,903	1.87
Indonesia	40	130,806	0.24
Ireland	5	32,339	0.06
Israel	41	116,668	0.21
Italy	36	330,070	0.60
Japan	509	3,306,151	5.99
Korea	160	689,424	1.25
Kuwait	10	62,098	0.11
Malaysia	41	102,553	0.19
Mexico	38	168,681	0.31
Netherlands	33	558,022	1.01
New Zealand	15	46,823	0.08
Norway	20	118,703	0.22
Pakistan	4	886	0.00
Philippines	28	45,570	0.08
Poland	10	29,028	0.05
Portugal	4	28,338	0.05
Qatar	19	81,497	0.15
Romania	5	4,329	0.01
Saudi Arabia	54	312,236	0.57
Singapore	36	199,090	0.36
South Africa	54	220,304	0.40
Spain	26	321,008	0.58
Sweden	58	427,265	0.77
Switzerland	52	1,338,515	2.43
Taiwan	115	783,146	1.42
Thailand	51	147,241	0.27
Turkey	65	51,246	0.09
UAE	24	104,931	0.19
UK	115	2,160,060	3.91
USA	606	33,931,143	61.49
Totals	4172	55,183,330	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4172	2179	1993
Net MCap (USDm)	55,183,330	49,879,276	5,304,054
Dividend Yield %	2.39	2.20	4.14
Constituent Sizes (Net MCap USDm)			
Average	13,227	22,891	2,661
Largest	2,342,445	2,342,445	290,478
Smallest	7	56	7
Median	2,268	6,267	783
Weight of Largest Constituent (%)	4.24	4.70	5.48
Top 10 Holdings (% Index MCap)	15.34	16.97	18.78

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