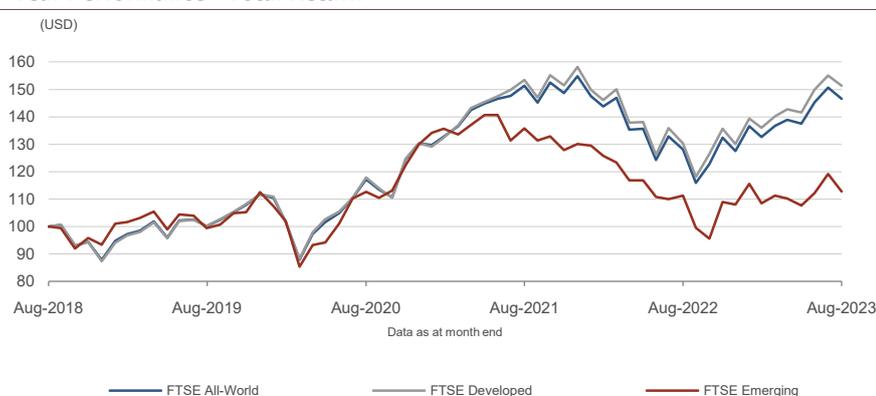


FTSE All-World Index

Data as at: 31 August 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	6.7	10.5	15.0	14.5	25.1	46.6	7.7	8.0	14.3	15.9	18.0
FTSE Developed	6.9	11.3	16.3	16.1	28.4	51.3	8.7	8.6	15.2	16.4	18.4
FTSE Emerging	4.7	3.9	4.3	1.3	0.1	12.7	0.0	2.4	14.8	16.5	18.5

* 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	1.0	0.5	0.4	0.6	-12.5	-26.0	-33.7	-33.7
FTSE Developed	1.0	0.5	0.5	0.7	-12.7	-26.1	-34.0	-34.0
FTSE Emerging	0.1	0.0	0.1	0.2	-14.3	-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	2,800,237	4.36
Microsoft Corp	USA	Software and Computer Services	2,436,276	3.79
Amazon.Com	USA	Retailers	1,241,862	1.93
Nvidia	USA	Technology Hardware and Equipment	1,171,291	1.82
Alphabet Class A	USA	Software and Computer Services	808,193	1.26
Tesla	USA	Automobiles and Parts	711,196	1.11
Alphabet Class C	USA	Software and Computer Services	706,470	1.10
Meta Platforms Inc	USA	Software and Computer Services	653,665	1.02
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	468,423	0.73
Berkshire Hathaway B	USA	Investment Banking and Brokerage Services	466,627	0.73
Totals			11,464,240	17.85

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	395	15,613,618	24.31
1510	Telecommunications	136	1,962,897	3.06
2010	Health Care	342	7,358,565	11.46
3010	Banks	273	4,204,716	6.55
3020	Financial Services	198	2,712,635	4.22
3030	Insurance	127	1,970,608	3.07
3510	Real Estate	244	1,571,458	2.45
4010	Automobiles and Parts	126	1,859,970	2.90
4020	Consumer Products and Services	193	1,987,141	3.09
4030	Media	64	714,415	1.11
4040	Retailers	106	3,299,736	5.14
4050	Travel and Leisure	115	1,243,942	1.94
4510	Food Beverage and Tobacco	220	2,538,530	3.95
4520	Personal Care Drug and Grocery Stores	109	1,408,561	2.19
5010	Construction and Materials	155	842,687	1.31
5020	Industrial Goods and Services	594	7,469,654	11.63
5510	Basic Resources	189	1,254,314	1.95
5520	Chemicals	185	1,143,369	1.78
6010	Energy	179	3,225,593	5.02
6510	Utilities	215	1,844,969	2.87
Totals		4165	64,227,380	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	110	1,264,942	1.97
Austria	7	33,665	0.05
Belgium	15	157,024	0.24
Brazil	83	396,288	0.62
Canada	49	1,559,994	2.43
Chile	19	39,767	0.06
China	1073	2,045,816	3.19
Colombia	6	10,041	0.02
Czech Rep.	5	10,872	0.02
Denmark	19	482,024	0.75
Egypt	3	4,757	0.01
Finland	16	180,435	0.28
France	71	1,845,196	2.87
Germany	77	1,316,176	2.05
Greece	23	37,697	0.06
Hong Kong	79	418,602	0.65
Hungary	4	16,691	0.03
Iceland	9	7,414	0.01
India	210	1,150,969	1.79
Indonesia	42	147,413	0.23
Ireland	5	46,635	0.07
Israel	36	101,869	0.16
Italy	36	434,369	0.68
Japan	515	4,062,263	6.32
Korea	160	837,239	1.30
Kuwait	10	58,435	0.09
Malaysia	41	110,740	0.17
Mexico	37	205,813	0.32
Netherlands	32	687,301	1.07
New Zealand	15	50,211	0.08
Norway	20	115,459	0.18
Pakistan	2	344	0.00
Philippines	28	48,383	0.08
Poland	10	45,617	0.07
Portugal	4	32,178	0.05
Qatar	17	64,609	0.10
Romania	6	8,082	0.01
Saudi Arabia	56	298,154	0.46
Singapore	35	215,425	0.34
South Africa	49	221,703	0.35
Spain	24	409,075	0.64
Sweden	55	462,981	0.72
Switzerland	50	1,542,972	2.40
Taiwan	114	1,022,385	1.59
Thailand	51	157,793	0.25
Turkiye	104	83,021	0.13
UAE	29	113,772	0.18
UK	109	2,458,176	3.83
USA	595	39,206,595	61.04
Totals	4165	64,227,380	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4165	2144	2021
Net MCap (USDm)	64,227,380	57,966,422	6,260,957
Dividend Yield %	2.13	2.01	3.20
Constituent Sizes (Net MCap USDm)			
Average	15,421	27,037	3,098
Largest	2,800,237	2,800,237	413,744
Smallest	26	120	26
Median	2,600	7,360	872
Weight of Largest Constituent (%)	4.36	4.83	6.61
Top 10 Holdings (% Index MCap)	17.85	19.78	21.04

© 2023 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

To learn more, visit www.ftserussell.com;
 email 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