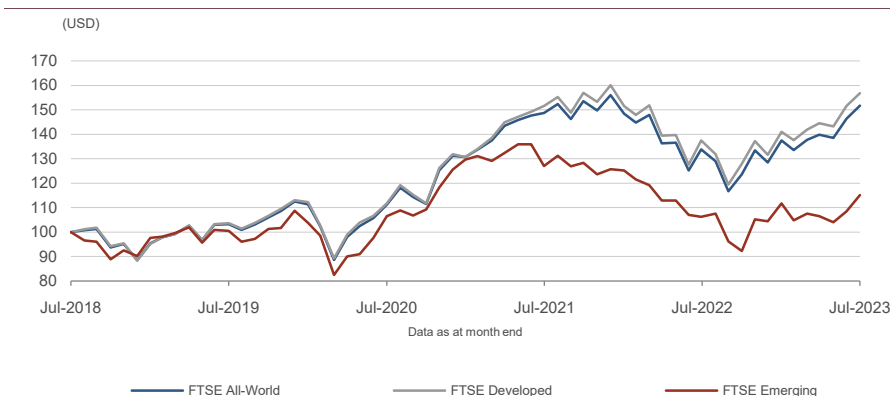


FTSE All-World Index

Data as at: 31 July 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	8.5	10.4	18.2	13.5	36.6	51.8	10.9	8.7	14.6	15.9	17.9
FTSE Developed	8.6	11.2	19.1	14.1	40.4	56.9	12.0	9.4	15.7	16.5	18.4
FTSE Emerging	8.2	3.1	10.3	8.4	8.2	15.2	2.7	2.9	14.7	16.5	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)	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	0.9	0.6	0.5	0.6	-16.2	-26.0	-33.7	-33.7
FTSE Developed	0.9	0.7	0.5	0.7	-16.5	-26.1	-34.0	-34.0
FTSE Emerging	0.6	0.1	0.2	0.3	-15.8	-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	2,928,123	4.43
Microsoft Corp	USA	Software and Computer Services	2,496,930	3.77
Amazon.Com	USA	Retailers	1,202,899	1.82
Nvidia	USA	Technology Hardware and Equipment	1,108,971	1.68
Alphabet Class A	USA	Software and Computer Services	787,717	1.19
Tesla	USA	Automobiles and Parts	736,962	1.11
Meta Platforms Inc	USA	Software and Computer Services	703,835	1.06
Alphabet Class C	USA	Software and Computer Services	684,661	1.03
Unitedhealth Group	USA	Health Care Providers	470,107	0.71
JPMorgan Chase & Co	USA	Banks	461,244	0.70
Totals			11,581,449	17.50

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	395	15,993,789	24.17
1510	Telecommunications	136	1,969,010	2.98
2010	Health Care	342	7,456,867	11.27
3010	Banks	273	4,507,084	6.81
3020	Financial Services	198	2,757,698	4.17
3030	Insurance	127	2,012,382	3.04
3510	Real Estate	245	1,628,890	2.46
4010	Automobiles and Parts	126	1,948,132	2.94
4020	Consumer Products and Services	194	2,109,940	3.19
4030	Media	64	743,881	1.12
4040	Retailers	106	3,320,103	5.02
4050	Travel and Leisure	115	1,309,697	1.98
4510	Food Beverage and Tobacco	221	2,643,914	4.00
4520	Personal Care Drug and Grocery Stores	109	1,461,667	2.21
5010	Construction and Materials	155	876,608	1.32
5020	Industrial Goods and Services	594	7,720,234	11.67
5510	Basic Resources	189	1,349,559	2.04
5520	Chemicals	185	1,186,511	1.79
6010	Energy	179	3,221,596	4.87
6510	Utilities	215	1,953,946	2.95
Totals		4168	66,171,509	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	1,329,951	2.01
Austria	7	34,937	0.05
Belgium	15	162,346	0.25
Brazil	83	435,145	0.66
Canada	49	1,631,074	2.46
Chile	19	43,647	0.07
China	1075	2,251,612	3.40
Colombia	6	11,403	0.02
Czech Rep.	5	11,367	0.02
Denmark	19	462,869	0.70
Egypt	3	4,281	0.01
Finland	16	183,142	0.28
France	71	1,918,571	2.90
Germany	77	1,379,933	2.09
Greece	23	38,973	0.06
Hong Kong	80	458,961	0.69
Hungary	4	15,820	0.02
Iceland	9	7,355	0.01
India	210	1,161,317	1.76
Indonesia	42	149,197	0.23
Ireland	5	47,577	0.07
Israel	36	107,455	0.16
Italy	36	450,522	0.68
Japan	515	4,152,252	6.27
Korea	160	903,284	1.37
Kuwait	10	61,682	0.09
Malaysia	41	113,966	0.17
Mexico	37	215,288	0.33
Netherlands	32	763,032	1.15
New Zealand	15	54,808	0.08
Norway	20	119,983	0.18
Pakistan	2	407	0.00
Philippines	28	52,776	0.08
Poland	10	50,942	0.08
Portugal	4	33,009	0.05
Qatar	17	69,958	0.11
Romania	6	8,170	0.01
Saudi Arabia	56	306,746	0.46
Singapore	35	229,543	0.35
South Africa	49	251,778	0.38
Spain	24	421,777	0.64
Sweden	55	498,068	0.75
Switzerland	50	1,599,573	2.42
Taiwan	114	1,073,724	1.62
Thailand	51	162,522	0.25
Turkey	104	74,273	0.11
UAE	29	115,567	0.17
UK	109	2,582,331	3.90
USA	595	39,958,594	60.39
Totals	4168	66,171,509	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4168	2145	2023
Net MCap (USDm)	66,171,509	59,534,534	6,636,975
Dividend Yield %	2.11	1.98	3.26
Constituent Sizes (Net MCap USDm)			
Average	15,876	27,755	3,281
Largest	2,928,123	2,928,123	431,492
Smallest	15	124	15
Median	2,736	7,774	922
Weight of Largest Constituent (%)	4.43	4.92	6.50
Top 10 Holdings (% Index MCap)	17.50	19.45	21.27

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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