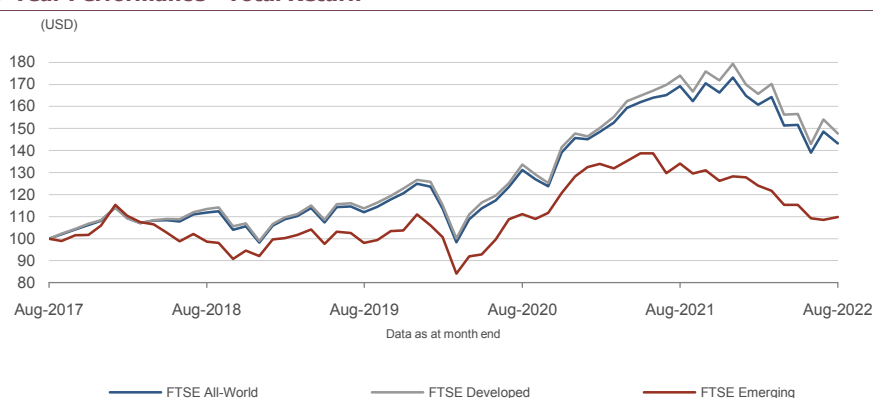


FTSE All-World Index

Data as at: 31 August 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	-5.6	-10.9	-17.3	-15.4	27.9	43.2	8.5	7.4	16.7	20.5	16.6
FTSE Developed	-5.6	-10.8	-17.6	-15.0	30.0	47.8	9.1	8.1	17.5	20.9	17.0
FTSE Emerging	-4.8	-11.5	-14.4	-18.1	12.0	9.8	3.8	1.9	17.7	20.7	16.6

* 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	-0.9	0.4	0.4	0.7	-21.9	-33.7	-33.7	-33.7
FTSE Developed	-0.8	0.4	0.5	0.7	-22.6	-34.0	-34.0	-34.0
FTSE Emerging	-1.0	0.2	0.1	0.2	-22.7	-33.4	-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	2,401,716	4.16
Microsoft Corp	USA	Software and Computer Services	1,954,525	3.38
Amazon.Com	USA	Retailers	1,125,652	1.95
Tesla	USA	Automobiles and Parts	700,408	1.21
Alphabet Class A	USA	Software and Computer Services	650,334	1.13
Alphabet Class C	USA	Software and Computer Services	599,034	1.04
Unitedhealth Group	USA	Health Care Providers	485,287	0.84
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	424,195	0.73
Exxon Mobil Corporation	USA	Oil Gas and Coal	402,589	0.70
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	398,191	0.69
Totals			9,141,929	15.83

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	411	12,497,955	21.64
1510	Telecommunications	144	1,749,114	3.03
2010	Health Care	349	6,815,319	11.80
3010	Banks	266	4,015,680	6.95
3020	Financial Services	210	2,480,671	4.30
3030	Insurance	125	1,766,215	3.06
3510	Real Estate	249	1,697,874	2.94
4010	Automobiles and Parts	127	1,779,571	3.08
4020	Consumer Products and Services	196	1,748,834	3.03
4030	Media	57	644,464	1.12
4040	Retailers	109	3,074,569	5.32
4050	Travel and Leisure	116	984,662	1.71
4510	Food Beverage and Tobacco	219	2,553,971	4.42
4520	Personal Care Drug and Grocery Stores	106	1,358,326	2.35
5010	Construction and Materials	138	692,344	1.20
5020	Industrial Goods and Services	580	6,630,764	11.48
5510	Basic Resources	178	1,142,557	1.98
5520	Chemicals	171	1,078,338	1.87
6010	Energy	159	3,080,489	5.33
6510	Utilities	205	1,955,227	3.39
Totals		4115	57,746,946	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	1,267,324	2.19
Austria	7	27,492	0.05
Belgium	16	134,397	0.23
Brazil	95	394,078	0.68
Canada	51	1,558,703	2.70
Chile	20	43,327	0.08
China	1036	2,103,432	3.64
Colombia	9	11,993	0.02
Czech Rep.	3	9,243	0.02
Denmark	22	367,913	0.64
Egypt	7	5,517	0.01
Finland	17	192,369	0.33
France	77	1,464,560	2.54
Germany	85	1,058,170	1.83
Greece	12	19,274	0.03
Hong Kong	89	474,123	0.82
Hungary	4	10,424	0.02
India	199	1,064,731	1.84
Indonesia	36	123,578	0.21
Ireland	4	28,964	0.05
Israel	42	127,416	0.22
Italy	37	325,449	0.56
Japan	507	3,615,792	6.26
Korea	163	782,475	1.36
Kuwait	11	64,132	0.11
Malaysia	42	112,870	0.20
Mexico	37	148,803	0.26
Netherlands	30	568,384	0.98
New Zealand	15	49,535	0.09
Norway	18	130,381	0.23
Pakistan	4	1,051	0.00
Philippines	29	51,640	0.09
Poland	13	31,861	0.06
Portugal	4	31,058	0.05
Qatar	18	83,102	0.14
Romania	3	4,383	0.01
Saudi Arabia	54	324,908	0.56
Singapore	37	209,951	0.36
South Africa	60	241,232	0.42
Spain	26	330,785	0.57
Sweden	63	441,341	0.76
Switzerland	51	1,407,519	2.44
Taiwan	114	980,185	1.70
Thailand	51	155,916	0.27
Turkey	27	31,368	0.05
UAE	22	102,777	0.18
UK	118	2,264,419	3.92
USA	620	34,768,603	60.21
Totals	4115	57,746,946	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4115	2222	1893
Net MCap (USDm)	57,746,946	51,658,983	6,087,963
Dividend Yield %	2.31	2.15	3.69
Constituent Sizes (Net MCap USDm)			
Average	14,033	23,249	3,216
Largest	2,401,716	2,401,716	398,191
Smallest	22	86	22
Median	2,618	6,422	951
Weight of Largest Constituent (%)	4.16	4.65	6.54
Top 10 Holdings (% Index MCap)	15.83	17.65	22.07

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