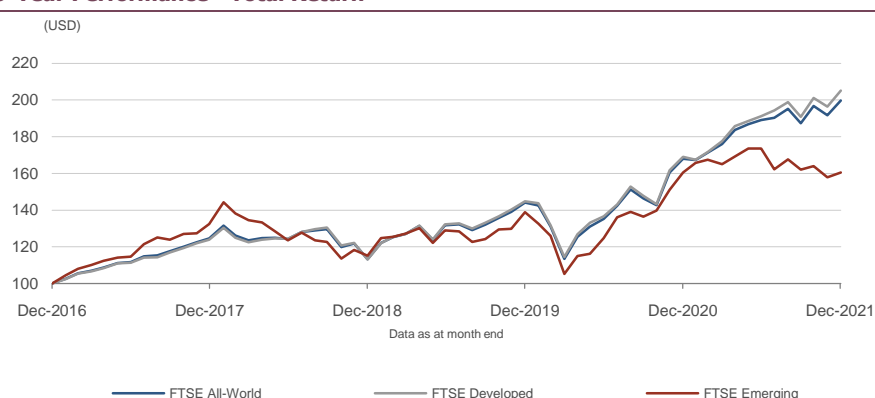


FTSE All-World Index

Data as at: 31 December 2021

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	6.6	5.6	18.9	18.9	76.3	99.8	20.8	14.8	10.5	18.3	14.9
FTSE Developed	7.6	7.3	21.4	21.4	81.3	105.2	21.9	15.5	10.8	18.5	15.1
FTSE Emerging	-1.0	-7.5	0.1	0.1	39.4	60.6	11.7	9.9	14.6	19.6	16.4

* 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	1.7	1.1	1.0	0.9	-5.5	-33.7	-33.7	-33.7
FTSE Developed	1.9	1.2	1.0	1.0	-5.5	-34.0	-34.0	-34.0
FTSE Emerging	0.0	0.6	0.6	0.4	-14.5	-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	2,737,818	3.87
Microsoft Corp	USA	Software and Computer Services	2,531,775	3.58
Amazon.Com	USA	Retailers	1,445,596	2.04
Alphabet Class A	USA	Software and Computer Services	870,402	1.23
Tesla	USA	Automobiles and Parts	853,706	1.21
Alphabet Class C	USA	Software and Computer Services	811,066	1.15
Meta Platforms Inc	USA	Software and Computer Services	794,085	1.12
Nvidia	USA	Technology Hardware and Equipment	702,832	0.99
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	533,456	0.75
Unitedhealth Group	USA	Health Care Providers	471,849	0.67
Totals			11,752,584	16.63

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	392	17,308,081	24.48
1510	Telecommunications	145	2,199,634	3.11
2010	Health Care	343	8,014,269	11.34
3010	Banks	267	4,751,410	6.72
3020	Financial Services	214	3,019,097	4.27
3030	Insurance	127	1,990,202	2.82
3510	Real Estate	258	2,052,278	2.90
4010	Automobiles and Parts	126	2,238,064	3.17
4020	Consumer Products and Services	184	2,385,044	3.37
4030	Media	60	975,451	1.38
4040	Retailers	118	3,893,681	5.51
4050	Travel and Leisure	120	1,216,072	1.72
4510	Food Beverage and Tobacco	215	2,710,414	3.83
4520	Personal Care Drug and Grocery Stores	105	1,543,984	2.18
5010	Construction and Materials	135	921,938	1.30
5020	Industrial Goods and Services	567	8,212,273	11.62
5510	Basic Resources	183	1,340,934	1.90
5520	Chemicals	164	1,322,770	1.87
6010	Energy	163	2,564,905	3.63
6510	Utilities	208	2,029,204	2.87
Totals		4094	70,689,703	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	1,334,405	1.89
Austria	7	42,665	0.06
Belgium	16	177,175	0.25
Brazil	107	368,924	0.52
Canada	52	1,774,676	2.51
Chile	21	35,763	0.05
China	1007	2,511,020	3.55
Colombia	9	16,491	0.02
Czech Rep.	4	10,973	0.02
Denmark	21	463,354	0.66
Egypt	7	8,699	0.01
Finland	17	253,265	0.36
France	79	1,955,744	2.77
Germany	86	1,592,597	2.25
Greece	12	22,202	0.03
Hong Kong	90	560,546	0.79
Hungary	4	18,769	0.03
India	182	1,080,278	1.53
Indonesia	34	110,559	0.16
Ireland	4	42,427	0.06
Israel	38	129,132	0.18
Italy	37	467,162	0.66
Japan	509	4,416,747	6.25
Korea	154	1,024,690	1.45
Kuwait	11	56,192	0.08
Malaysia	46	130,835	0.19
Mexico	34	169,197	0.24
Netherlands	31	885,275	1.25
New Zealand	14	57,899	0.08
Norway	17	132,060	0.19
Pakistan	4	1,440	0.00
Philippines	27	65,251	0.09
Poland	13	54,350	0.08
Portugal	4	32,772	0.05
Qatar	18	66,011	0.09
Romania	2	4,362	0.01
Russia	37	241,570	0.34
Saudi Arabia	53	273,036	0.39
Singapore	39	213,382	0.30
South Africa	60	273,407	0.39
Spain	25	413,768	0.59
Sweden	58	680,735	0.96
Switzerland	53	1,808,616	2.56
Taiwan	108	1,296,079	1.83
Thailand	51	164,189	0.23
Turkey	29	26,265	0.04
UAE	16	94,336	0.13
UK	122	2,765,118	3.91
USA	615	42,365,295	59.93
Totals	4094	70,689,703	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4094	2211	1883
Net MCap (USDm)	70,689,703	63,643,855	7,045,849
Dividend Yield %	1.76	1.66	2.60
Constituent Sizes (Net MCap USDm)			
Average	17,267	28,785	3,742
Largest	2,737,818	2,737,818	533,456
Smallest	36	111	36
Median	3,176	8,428	1,096
Weight of Largest Constituent (%)	3.87	4.30	7.57
Top 10 Holdings (% Index MCap)	16.63	18.36	23.48

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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 4563 6346

Sydney +61 (0) 2 8823 3521