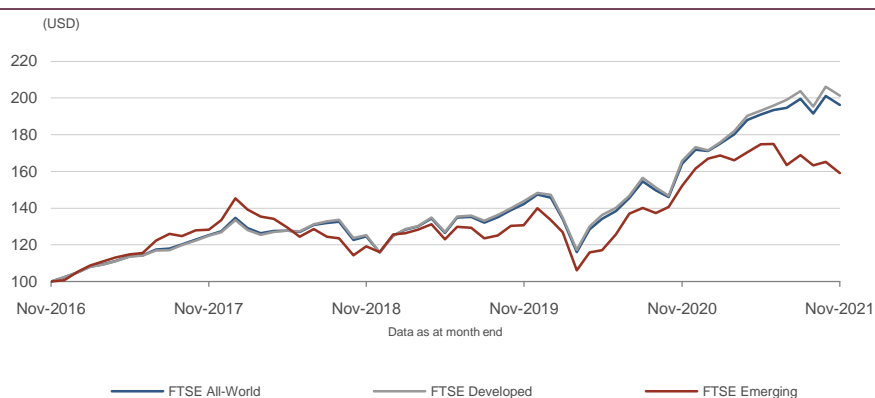


FTSE All-World Index

Data as at: 30 November 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	-1.7	2.7	14.1	19.5	57.5	96.2	16.3	14.4	10.0	18.4	14.8
FTSE Developed	-1.2	4.2	16.2	21.4	60.7	101.3	17.1	15.0	10.3	18.6	15.0
FTSE Emerging	-5.8	-9.0	-1.6	4.5	33.5	59.1	10.1	9.7	14.4	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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE All-World	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6
FTSE Developed	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7
FTSE Emerging	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World	1.9	1.0	1.0	0.9	-5.5	-33.7	-33.7	-33.7
FTSE Developed	2.0	1.0	1.0	1.0	-5.5	-34.0	-34.0	-34.0
FTSE Emerging	0.3	0.6	0.6	0.3	-13.4	-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	2,592,324	3.81
Microsoft Corp	USA	Software and Computer Services	2,488,640	3.66
Amazon.Com	USA	Retailers	1,520,483	2.23
Tesla	USA	Automobiles and Parts	911,658	1.34
Alphabet Class A	USA	Software and Computer Services	852,648	1.25
Alphabet Class C	USA	Software and Computer Services	798,578	1.17
Nvidia	USA	Technology Hardware and Equipment	780,856	1.15
Meta Platforms Inc	USA	Software and Computer Services	775,651	1.14
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	514,418	0.76
JPMorgan Chase & Co	USA	Banks	471,014	0.69
Totals			11,706,271	17.20

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	385	17,002,147	24.98
1510	Telecommunications	146	2,089,779	3.07
2010	Health Care	346	7,522,380	11.05
3010	Banks	267	4,603,170	6.76
3020	Financial Services	213	2,918,008	4.29
3030	Insurance	128	1,911,971	2.81
3510	Real Estate	260	1,924,357	2.83
4010	Automobiles and Parts	126	2,274,981	3.34
4020	Consumer Products and Services	182	2,244,456	3.30
4030	Media	60	968,315	1.42
4040	Retailers	124	4,000,660	5.88
4050	Travel and Leisure	121	1,134,339	1.67
4510	Food Beverage and Tobacco	214	2,509,034	3.69
4520	Personal Care Drug and Grocery Stores	103	1,433,935	2.11
5010	Construction and Materials	138	864,852	1.27
5020	Industrial Goods and Services	565	7,744,996	11.38
5510	Basic Resources	184	1,251,584	1.84
5520	Chemicals	165	1,260,326	1.85
6010	Energy	166	2,515,672	3.70
6510	Utilities	208	1,884,788	2.77
Totals		4101	68,059,753	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	111	1,259,081	1.85
Austria	7	39,801	0.06
Belgium	16	166,637	0.24
Brazil	102	355,291	0.52
Canada	53	1,678,256	2.47
Chile	21	37,763	0.06
China	1023	2,567,824	3.77
Colombia	9	16,075	0.02
Czech Rep.	4	9,748	0.01
Denmark	21	440,555	0.65
Egypt	6	8,560	0.01
Finland	17	238,434	0.35
France	79	1,831,524	2.69
Germany	84	1,504,987	2.21
Greece	12	21,213	0.03
Hong Kong	89	558,931	0.82
Hungary	4	19,398	0.03
India	179	1,037,264	1.52
Indonesia	34	109,451	0.16
Ireland	4	40,369	0.06
Israel	38	120,520	0.18
Italy	37	437,790	0.64
Japan	510	4,344,311	6.38
Korea	151	943,058	1.39
Kuwait	11	54,764	0.08
Malaysia	46	125,441	0.18
Mexico	35	150,650	0.22
Netherlands	32	869,879	1.28
New Zealand	14	57,100	0.08
Norway	17	125,328	0.18
Pakistan	4	1,462	0.00
Philippines	26	64,667	0.10
Poland	12	49,641	0.07
Portugal	4	32,219	0.05
Qatar	18	64,165	0.09
Romania	2	4,061	0.01
Russia	36	242,630	0.36
Saudi Arabia	53	254,487	0.37
Singapore	40	202,887	0.30
South Africa	60	263,315	0.39
Spain	25	389,420	0.57
Sweden	59	638,789	0.94
Switzerland	53	1,691,569	2.49
Taiwan	109	1,235,679	1.82
Thailand	51	153,070	0.22
Turkey	29	25,493	0.04
UAE	16	78,799	0.12
UK	121	2,582,649	3.79
USA	617	40,914,744	60.12
Totals	4101	68,059,753	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4101	2211	1890
Net MCap (USDm)	68,059,753	61,158,480	6,901,272
Dividend Yield %	1.79	1.71	2.53
Constituent Sizes (Net MCap USDm)			
Average	16,596	27,661	3,651
Largest	2,592,324	2,592,324	514,418
Smallest	33	119	33
Median	3,067	7,981	1,075
Weight of Largest Constituent (%)	3.81	4.24	7.45
Top 10 Holdings (% Index MCap)	17.20	19	23.71

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