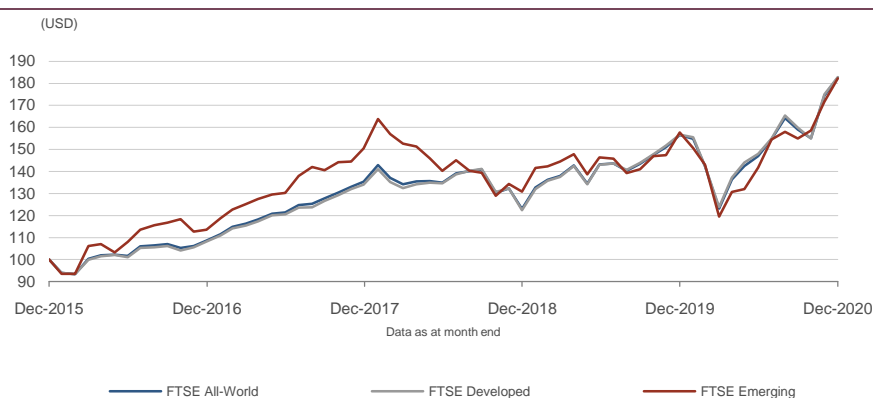


FTSE All-World Index

Data as at: 31 December 2020

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	14.8	24.2	16.6	16.6	34.8	82.5	10.5	12.8	27.2	19.2	15.1
FTSE Developed	14.4	23.6	16.7	16.7	36.5	82.9	10.9	12.8	28.4	19.4	15.2
FTSE Emerging	17.6	28.6	15.5	15.5	21.1	82.2	6.6	12.7	23.2	20.3	17.4

* 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	0.6	0.5	0.8	0.7	-33.7	-33.7	-33.7	-33.7
FTSE Developed	0.6	0.5	0.8	0.7	-34.0	-34.0	-34.0	-34.0
FTSE Emerging	0.6	0.3	0.7	0.2	-33.4	-35.1	-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 & Equipment	2,138,262	3.62
Microsoft Corp	USA	Software & Computer Services	1,663,147	2.81
Amazon.Com	USA	General Retailers	1,378,996	2.33
Facebook Class A	USA	Software & Computer Services	654,970	1.11
Tesla	USA	Automobiles & Parts	532,822	0.90
Alphabet Class A	USA	Software & Computer Services	525,349	0.89
Alphabet Class C	USA	Software & Computer Services	508,640	0.86
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	452,674	0.77
Tencent Holdings (P Chip)	China	Software & Computer Services	416,162	0.70
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	414,391	0.70
Totals			8,685,413	14.68

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	128	1,900,326	3.21
1300	Chemicals	163	1,249,898	2.11
1700	Basic Resources	190	1,196,455	2.02
2300	Construction & Materials	142	831,897	1.41
2700	Industrial Goods & Services	595	6,656,607	11.25
3300	Automobiles & Parts	130	1,674,299	2.83
3500	Food & Beverage	199	2,071,146	3.50
3700	Personal & Household Goods	204	3,044,656	5.15
4500	Health Care	309	6,619,704	11.19
5300	Retail	217	4,788,860	8.10
5500	Media	84	1,395,595	2.36
5700	Travel & Leisure	139	1,222,810	2.07
6500	Telecommunications	95	1,338,732	2.26
7500	Utilities	190	1,706,601	2.89
8300	Banks	271	3,890,343	6.58
8500	Insurance	127	2,253,182	3.81
8600	Real Estate	259	1,665,410	2.82
8700	Financial Services	209	2,743,749	4.64
9500	Technology	310	12,895,051	21.80
Totals		3961	59,145,322	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	1,251,845	2.12
Austria	8	32,052	0.05
Belgium	14	162,304	0.27
Brazil	92	428,154	0.72
Canada	53	1,401,724	2.37
Chile	21	43,467	0.07
China	1005	3,024,567	5.11
Colombia	11	22,879	0.04
Czech Rep.	4	8,259	0.01
Denmark	20	393,360	0.67
Egypt	6	7,745	0.01
Finland	17	219,533	0.37
France	81	1,689,910	2.86
Germany	82	1,522,966	2.57
Greece	9	15,936	0.03
Hong Kong	91	584,852	0.99
Hungary	4	17,047	0.03
India	164	752,794	1.27
Indonesia	32	106,307	0.18
Ireland	4	36,969	0.06
Israel	27	80,952	0.14
Italy	35	388,952	0.66
Japan	513	4,384,260	7.41
Korea	137	1,055,528	1.78
Kuwait	11	43,365	0.07
Malaysia	44	140,293	0.24
Mexico	36	145,043	0.25
Netherlands	29	646,477	1.09
New Zealand	12	58,573	0.10
Norway	16	106,933	0.18
Pakistan	4	1,810	0.00
Philippines	26	66,386	0.11
Poland	14	51,316	0.09
Portugal	4	31,590	0.05
Qatar	18	60,095	0.10
Romania	1	2,587	0.00
Russia	32	201,047	0.34
Saudi Arabia	48	206,873	0.35
Singapore	40	197,169	0.33
South Africa	60	295,453	0.50
Spain	25	398,954	0.67
Sweden	52	554,190	0.94
Switzerland	49	1,536,853	2.60
Taiwan	105	1,029,391	1.74
Thailand	51	166,420	0.28
Turkey	26	33,866	0.06
UAE	15	50,563	0.09
UK	119	2,400,647	4.06
USA	584	33,087,069	55.94
Totals	3961	59,145,322	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	3961	2136	1825
Net MCap (USDm)	59,145,322	52,274,977	6,870,345
Dividend Yield %	1.90	1.87	2.19
Constituent Sizes (Net MCap USDm)			
Average	14,932	24,473	3,765
Largest	2,138,262	2,138,262	452,674
Smallest	0	0	36
Median	3,101	8,191	1,070
Weight of Largest Constituent (%)	3.62	4.09	6.59
Top 10 Holdings (% Index MCap)	14.68	16.39	27.19

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