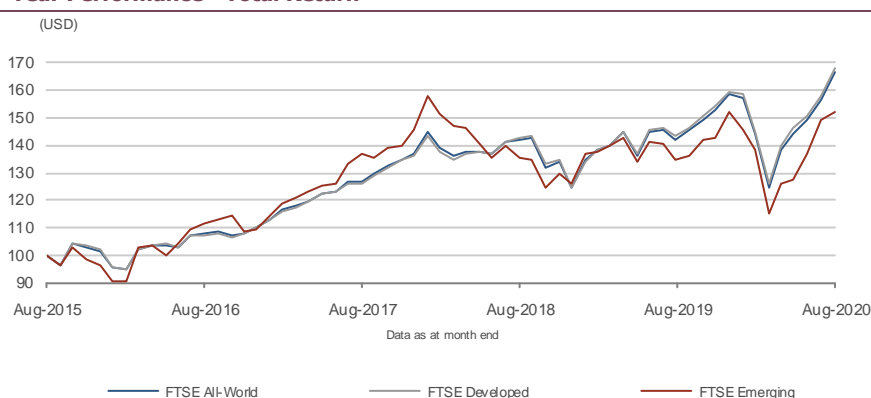


# FTSE All-World Index

Data as at: 31 August 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	15.3	15.4	4.9	17.1	31.1	66.6	9.5	10.7	26.3	18.4	14.6
FTSE Developed	14.8	16.0	5.5	17.5	33.6	68.4	10.1	11.0	27.4	18.5	14.5
FTSE Emerging	19.7	10.5	0.1	13.4	11.2	52.5	3.6	8.8	22.6	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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE All-World	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2
FTSE Developed	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0
FTSE Emerging	19.8	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6

## 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	0.7	0.7	-33.7	-33.7	-33.7	-33.7
FTSE Developed	0.6	0.5	0.8	0.8	-34.0	-34.0	-34.0	-34.0
FTSE Emerging	0.6	0.2	0.5	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	2,107,993	3.98
Microsoft Corp	USA	Software & Computer Services	1,686,402	3.18
Amazon.Com	USA	General Retailers	1,461,149	2.76
Facebook Class A	USA	Software & Computer Services	703,021	1.33
Alibaba Group Holding ADS (N Shares)	China	General Retailers	504,707	0.95
Alphabet Class A	USA	Software & Computer Services	488,447	0.92
Alphabet Class C	USA	Software & Computer Services	483,522	0.91
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	403,938	0.76
Tencent Holdings (P Chip)	China	Software & Computer Services	391,630	0.74
Tesla	USA	Automobiles & Parts	367,907	0.69
<b>Totals</b>			<b>8,598,715</b>	<b>16.22</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	146	1,757,810	3.32
1300	Chemicals	159	1,084,284	2.04
1700	Basic Resources	190	1,007,011	1.90
2300	Construction & Materials	147	732,681	1.38
2700	Industrial Goods & Services	600	5,665,696	10.69
3300	Automobiles & Parts	126	1,239,976	2.34
3500	Food & Beverage	198	1,941,648	3.66
3700	Personal & Household Goods	211	2,719,198	5.13
4500	Health Care	279	6,116,583	11.54
5300	Retail	214	4,644,365	8.76
5500	Media	85	1,161,799	2.19
5700	Travel & Leisure	151	1,063,475	2.01
6500	Telecommunications	96	1,320,486	2.49
7500	Utilities	189	1,574,536	2.97
8300	Banks	279	2,944,880	5.55
8500	Insurance	130	2,038,760	3.85
8600	Real Estate	243	1,519,229	2.87
8700	Financial Services	212	2,724,458	5.14
9500	Technology	292	11,765,210	22.19
<b>Totals</b>		<b>3947</b>	<b>53,022,086</b>	<b>100.00</b>

**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	105	1,071,620	2.02
Austria	8	24,588	0.05
Belgium	14	140,907	0.27
Brazil	91	332,743	0.63
Canada	55	1,315,630	2.48
Chile	22	36,412	0.07
China	981	2,683,844	5.06
Colombia	11	17,337	0.03
Czech Rep.	4	6,839	0.01
Denmark	20	337,864	0.64
Egypt	6	8,432	0.02
Finland	16	201,108	0.38
France	86	1,490,547	2.81
Germany	82	1,392,143	2.63
Greece	9	12,441	0.02
Hong Kong	92	551,444	1.04
Hungary	4	14,135	0.03
India	152	562,736	1.06
Indonesia	32	89,956	0.17
Ireland	5	38,480	0.07
Israel	30	70,488	0.13
Italy	39	342,987	0.65
Japan	506	3,814,467	7.19
Korea	133	734,857	1.39
Kuwait	11	42,197	0.08
Malaysia	45	124,973	0.24
Mexico	37	111,261	0.21
Netherlands	31	619,294	1.17
New Zealand	12	52,661	0.10
Norway	16	95,887	0.18
Pakistan	4	1,842	0.00
Peru	1	2,983	0.01
Philippines	25	52,949	0.10
Poland	14	41,470	0.08
Portugal	4	26,381	0.05
Qatar	18	57,796	0.11
Russia	32	179,586	0.34
Saudi Arabia	45	171,084	0.32
Singapore	38	164,552	0.31
South Africa	67	236,435	0.45
Spain	26	337,018	0.64
Sweden	48	458,275	0.86
Switzerland	48	1,437,402	2.71
Taiwan	95	798,527	1.51
Thailand	48	135,694	0.26
Turkey	26	25,443	0.05
UAE	14	37,456	0.07
UK	130	2,094,904	3.95
USA	609	30,424,012	57.38
<b>Totals</b>	<b>3947</b>	<b>53,022,086</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	3947	2167	1780
Net MCap (USDm)	53,022,086	47,278,986	5,743,099
Dividend Yield %	2.14	2.10	2.51
Constituent Sizes (Net MCap USDm)			
Average	13,434	21,818	3,226
Largest	2,107,993	2,107,993	504,707
Smallest	0	67	0
Median	2,657	6,698	844
Weight of Largest Constituent (%)	3.98	4.46	8.79
Top 10 Holdings (% Index MCap)	16.22	17.78	30.75

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Data definitions available from  
info@ftserussell.com

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
email [info@ftserussell.com](mailto: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