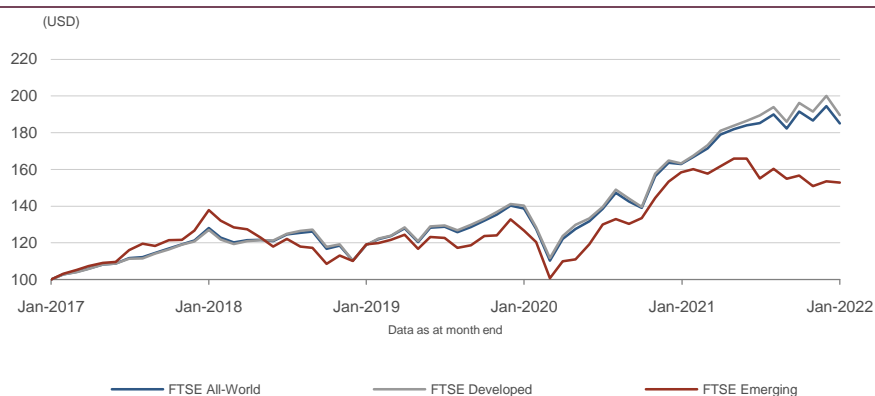


FTSE All-World Index

Data as at: 31 January 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	-3.3	-0.1	-4.8	13.7	55.7	85.2	15.9	13.1	10.7	18.5	15.1
FTSE Developed	-3.4	0.1	-5.3	16.0	59.4	89.6	16.8	13.6	11.1	18.7	15.3
FTSE Emerging	-2.5	-1.4	-0.4	-3.5	28.2	52.9	8.6	8.9	14.5	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	1.2	0.8	0.9	0.9	-8.2	-33.7	-33.7	-33.7
FTSE Developed	1.4	0.8	0.9	0.9	-8.9	-34.0	-34.0	-34.0
FTSE Emerging	-0.2	0.4	0.5	0.3	-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	2,694,801	4.01
Microsoft Corp	USA	Software and Computer Services	2,341,018	3.48
Amazon.Com	USA	Retailers	1,296,946	1.93
Alphabet Class A	USA	Software and Computer Services	813,026	1.21
Alphabet Class C	USA	Software and Computer Services	760,719	1.13
Tesla	USA	Automobiles and Parts	756,717	1.13
Meta Platforms Inc	USA	Software and Computer Services	739,572	1.10
Nvidia	USA	Technology Hardware and Equipment	585,140	0.87
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	548,756	0.82
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	453,431	0.67
Totals			10,990,125	16.34

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	391	15,931,697	23.69
1510	Telecommunications	145	2,137,925	3.18
2010	Health Care	343	7,382,875	10.98
3010	Banks	267	4,923,970	7.32
3020	Financial Services	214	2,926,205	4.35
3030	Insurance	127	2,035,069	3.03
3510	Real Estate	258	1,929,139	2.87
4010	Automobiles and Parts	127	2,086,116	3.10
4020	Consumer Products and Services	184	2,182,184	3.24
4030	Media	60	847,233	1.26
4040	Retailers	115	3,553,586	5.28
4050	Travel and Leisure	120	1,152,757	1.71
4510	Food Beverage and Tobacco	215	2,672,972	3.97
4520	Personal Care Drug and Grocery Stores	105	1,495,976	2.22
5010	Construction and Materials	135	849,149	1.26
5020	Industrial Goods and Services	568	7,748,535	11.52
5510	Basic Resources	182	1,334,459	1.98
5520	Chemicals	164	1,257,584	1.87
6010	Energy	162	2,851,269	4.24
6510	Utilities	207	1,954,534	2.91
Totals		4089	67,253,235	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	109	1,276,500	1.90
Austria	7	41,927	0.06
Belgium	16	167,993	0.25
Brazil	105	413,820	0.62
Canada	52	1,762,553	2.62
Chile	20	39,172	0.06
China	1005	2,441,227	3.63
Colombia	9	18,390	0.03
Czech Rep.	4	10,961	0.02
Denmark	21	411,745	0.61
Egypt	7	8,418	0.01
Finland	17	237,676	0.35
France	79	1,872,749	2.78
Germany	86	1,529,667	2.27
Greece	12	23,623	0.04
Hong Kong	90	560,277	0.83
Hungary	4	20,487	0.03
India	184	1,064,450	1.58
Indonesia	34	111,049	0.17
Ireland	4	38,403	0.06
Israel	38	123,219	0.18
Italy	38	452,004	0.67
Japan	509	4,205,842	6.25
Korea	154	920,396	1.37
Kuwait	11	58,653	0.09
Malaysia	46	126,178	0.19
Mexico	34	161,048	0.24
Netherlands	31	784,408	1.17
New Zealand	14	50,000	0.07
Norway	17	128,875	0.19
Pakistan	4	1,487	0.00
Philippines	27	67,771	0.10
Poland	13	52,338	0.08
Portugal	4	31,607	0.05
Qatar	18	70,875	0.11
Romania	2	4,279	0.01
Russia	37	223,560	0.33
Saudi Arabia	53	298,484	0.44
Singapore	39	220,508	0.33
South Africa	60	290,586	0.43
Spain	25	404,485	0.60
Sweden	58	609,736	0.91
Switzerland	53	1,667,165	2.48
Taiwan	108	1,269,494	1.89
Thailand	51	165,629	0.25
Turkey	29	28,093	0.04
UAE	16	97,331	0.14
UK	120	2,701,780	4.02
USA	615	39,986,313	59.46
Totals	4089	67,253,235	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4089	2209	1880
Net MCap (USDm)	67,253,235	60,238,168	7,015,067
Dividend Yield %	1.85	1.76	2.64
Constituent Sizes (Net MCap USDm)			
Average	16,447	27,269	3,731
Largest	2,694,801	2,694,801	548,756
Smallest	32	83	32
Median	3,020	7,947	1,078
Weight of Largest Constituent (%)	4.01	4.47	7.82
Top 10 Holdings (% Index MCap)	16.34	18.07	23.75

© 2022 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S. A. S. ("BR"). All rights reserved. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE", "Russell", "FTSE Russell", "FTSE4Good", "ICB", "The Yield Book", "Beyond Ratings" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

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