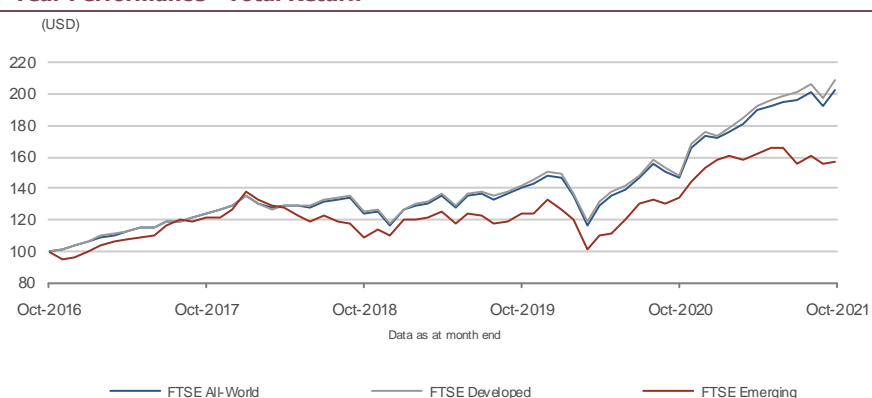


FTSE All-World Index

Data as at: 29 October 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	3.3	7.0	17.1	37.7	64.0	102.8	17.9	15.2	10.5	18.5	14.7
FTSE Developed	3.6	8.3	19.0	40.5	66.6	109.0	18.5	15.9	10.8	18.8	14.9
FTSE Emerging	1.1	-3.1	2.2	17.4	44.4	57.3	13.0	9.5	14.8	19.7	16.5

* 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	3.3	1.0	1.0	0.9	-5.5	-33.7	-33.7	-33.7
FTSE Developed	3.5	1.0	1.1	1.0	-5.5	-34.0	-34.0	-34.0
FTSE Emerging	1.0	0.7	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 %
Microsoft Corp	USA	Software and Computer Services	2,496,394	3.57
Apple Inc.	USA	Technology Hardware and Equipment	2,349,245	3.36
Amazon.Com	USA	Retailers	1,462,110	2.09
Alphabet Class A	USA	Software and Computer Services	889,594	1.27
Tesla	USA	Automobiles and Parts	887,161	1.27
Alphabet Class C	USA	Software and Computer Services	831,196	1.19
Facebook Class A	USA	Software and Computer Services	773,523	1.11
Nvidia	USA	Technology Hardware and Equipment	610,973	0.87
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	509,166	0.73
JPMorgan Chase & Co	USA	Banks	503,813	0.72
Totals			11,313,175	16.20

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	384	16,657,218	23.85
1510	Telecommunications	145	2,155,182	3.09
2010	Health Care	346	7,816,526	11.19
3010	Banks	267	4,950,030	7.09
3020	Financial Services	213	3,066,749	4.39
3030	Insurance	128	2,035,543	2.91
3510	Real Estate	261	1,973,560	2.83
4010	Automobiles and Parts	125	2,269,742	3.25
4020	Consumer Products and Services	182	2,307,841	3.30
4030	Media	60	1,041,249	1.49
4040	Retailers	124	3,989,658	5.71
4050	Travel and Leisure	121	1,236,908	1.77
4510	Food Beverage and Tobacco	214	2,613,701	3.74
4520	Personal Care Drug and Grocery Stores	103	1,454,987	2.08
5010	Construction and Materials	138	895,105	1.28
5020	Industrial Goods and Services	565	8,138,786	11.65
5510	Basic Resources	184	1,290,457	1.85
5520	Chemicals	165	1,317,001	1.89
6010	Energy	167	2,708,828	3.88
6510	Utilities	208	1,930,227	2.76
Totals		4100	69,849,300	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	1,352,108	1.94
Austria	7	40,928	0.06
Belgium	16	178,937	0.26
Brazil	102	362,883	0.52
Canada	53	1,758,269	2.52
Chile	21	36,206	0.05
China	1023	2,722,906	3.90
Colombia	9	17,437	0.02
Czech Rep.	4	9,772	0.01
Denmark	21	469,903	0.67
Egypt	6	8,642	0.01
Finland	17	248,978	0.36
France	79	1,912,562	2.74
Germany	84	1,602,333	2.29
Greece	12	21,905	0.03
Hong Kong	89	589,415	0.84
Hungary	4	21,287	0.03
India	180	1,067,047	1.53
Indonesia	34	113,488	0.16
Ireland	4	43,375	0.06
Israel	38	118,378	0.17
Italy	37	470,105	0.67
Japan	510	4,479,938	6.41
Korea	150	991,405	1.42
Kuwait	11	57,044	0.08
Malaysia	46	132,317	0.19
Mexico	35	162,366	0.23
Netherlands	32	927,961	1.33
New Zealand	14	61,204	0.09
Norway	17	136,529	0.20
Pakistan	4	1,515	0.00
Philippines	26	63,351	0.09
Poland	12	56,381	0.08
Portugal	4	33,539	0.05
Qatar	18	66,761	0.10
Romania	2	4,338	0.01
Russia	36	272,938	0.39
Saudi Arabia	53	277,536	0.40
Singapore	39	216,240	0.31
South Africa	60	275,497	0.39
Spain	25	434,351	0.62
Sweden	59	676,788	0.97
Switzerland	53	1,716,993	2.46
Taiwan	109	1,206,432	1.73
Thailand	51	163,261	0.23
Turkey	29	29,306	0.04
UAE	18	73,472	0.11
UK	121	2,742,338	3.93
USA	615	41,422,634	59.30
Totals	4100	69,849,300	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4100	2207	1893
Net MCap (USDm)	69,849,300	62,681,590	7,167,710
Dividend Yield %	1.74	1.66	2.43
Constituent Sizes (Net MCap USDm)			
Average	17,036	28,401	3,786
Largest	2,496,394	2,496,394	509,166
Smallest	33	142	33
Median	3,203	8,453	1,103
Weight of Largest Constituent (%)	3.57	3.98	7.10
Top 10 Holdings (% Index MCap)	16.20	17.93	24.14

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