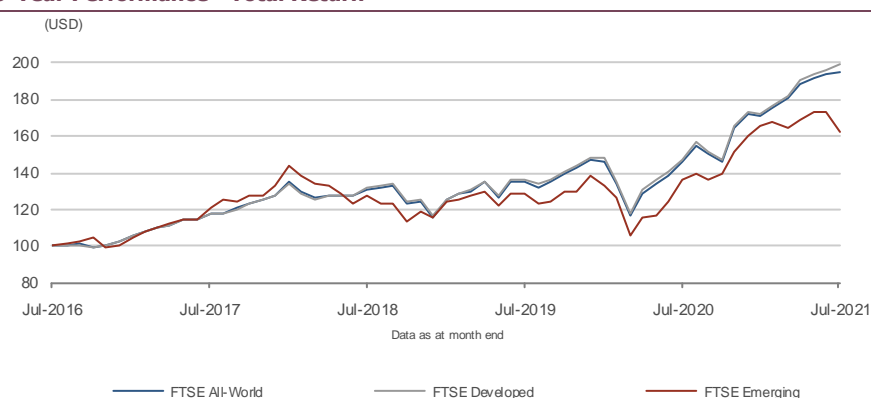


FTSE All-World Index

Data as at: 30 July 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	3.6	13.8	13.3	33.8	48.7	95.1	14.1	14.3	11.9	19.0	14.5
FTSE Developed	4.6	16.0	14.9	35.7	51.6	99.5	14.9	14.8	12.3	19.2	14.7
FTSE Emerging	-4.1	-2.1	1.1	19.2	27.0	62.3	8.3	10.2	14.7	20.2	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	2.7	0.7	1.0	0.8	-7.3	-33.7	-33.7	-33.7
FTSE Developed	2.8	0.8	1.0	0.8	-7.7	-34.0	-34.0	-34.0
FTSE Emerging	1.2	0.4	0.6	0.2	-12.3	-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	2,287,456	3.39
Microsoft Corp	USA	Software and Computer Services	2,144,767	3.18
Amazon.Com	USA	Retailers	1,442,670	2.14
Facebook Class A	USA	Software and Computer Services	851,767	1.26
Alphabet Class A	USA	Software and Computer Services	809,558	1.20
Alphabet Class C	USA	Software and Computer Services	766,119	1.14
Tesla	USA	Automobiles and Parts	532,518	0.79
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	497,735	0.74
Nvidia	USA	Technology Hardware and Equipment	465,966	0.69
JPMorgan Chase & Co	USA	Banks	455,978	0.68
Totals			10,254,533	15.21

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	367	15,644,803	23.21
1510	Telecommunications	145	2,305,509	3.42
2010	Health Care	331	7,699,491	11.42
3010	Banks	266	4,549,020	6.75
3020	Financial Services	209	2,800,616	4.15
3030	Insurance	126	1,922,762	2.85
3510	Real Estate	258	1,967,049	2.92
4010	Automobiles and Parts	122	1,895,094	2.81
4020	Consumer Products and Services	179	2,348,697	3.48
4030	Media	57	950,494	1.41
4040	Retailers	120	3,922,492	5.82
4050	Travel and Leisure	123	1,225,765	1.82
4510	Food Beverage and Tobacco	214	2,609,024	3.87
4520	Personal Care Drug and Grocery Stores	105	1,474,960	2.19
5010	Construction and Materials	140	904,183	1.34
5020	Industrial Goods and Services	553	8,185,816	12.14
5510	Basic Resources	180	1,483,680	2.20
5520	Chemicals	163	1,305,739	1.94
6010	Energy	161	2,324,729	3.45
6510	Utilities	208	1,888,987	2.80
Totals		4027	67,408,911	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	1,341,288	1.99
Austria	7	37,863	0.06
Belgium	15	175,733	0.26
Brazil	95	475,719	0.71
Canada	53	1,684,782	2.50
Chile	23	39,719	0.06
China	999	2,707,480	4.02
Colombia	10	15,826	0.02
Czech Rep.	4	9,215	0.01
Denmark	20	449,935	0.67
Egypt	6	7,349	0.01
Finland	16	258,288	0.38
France	82	1,918,700	2.85
Germany	81	1,645,125	2.44
Greece	11	20,407	0.03
Hong Kong	89	612,951	0.91
Hungary	4	19,510	0.03
India	172	951,452	1.41
Indonesia	33	91,520	0.14
Ireland	4	44,477	0.07
Israel	36	102,673	0.15
Italy	34	444,604	0.66
Japan	507	4,393,724	6.52
Korea	147	1,085,757	1.61
Kuwait	11	53,073	0.08
Malaysia	46	124,193	0.18
Mexico	34	162,944	0.24
Netherlands	28	804,345	1.19
New Zealand	13	54,109	0.08
Norway	17	123,066	0.18
Pakistan	4	1,672	0.00
Philippines	26	56,777	0.08
Poland	12	55,184	0.08
Portugal	4	30,275	0.04
Qatar	18	60,396	0.09
Romania	1	3,082	0.00
Russia	35	239,433	0.36
Saudi Arabia	49	264,205	0.39
Singapore	39	214,675	0.32
South Africa	60	321,139	0.48
Spain	25	424,859	0.63
Sweden	58	689,570	1.02
Switzerland	52	1,725,552	2.56
Taiwan	108	1,197,832	1.78
Thailand	56	151,263	0.22
Turkey	30	30,513	0.05
UAE	16	62,985	0.09
UK	120	2,713,783	4.03
USA	607	39,309,889	58.32
Totals	4027	67,408,911	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4027	2176	1851
Net MCap (USDm)	67,408,911	60,341,208	7,067,703
Dividend Yield %	1.70	1.64	2.22
Constituent Sizes (Net MCap USDm)			
Average	16,739	27,730	3,818
Largest	2,287,456	2,287,456	497,735
Smallest	0	180	0
Median	3,317	8,926	1,099
Weight of Largest Constituent (%)	3.39	3.79	7.04
Top 10 Holdings (% Index MCap)	15.21	16.92	25.04

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