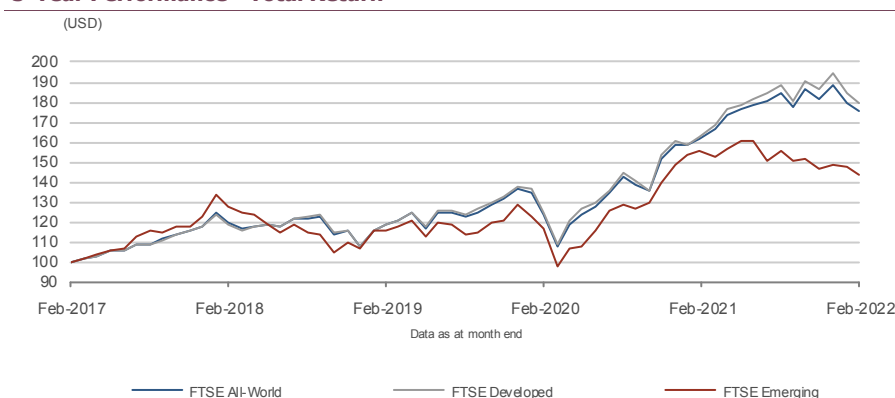


FTSE All-World Index

Data as at: 28 February 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	-5.0	-7.2	8.3	47.9	75.4	13.9	11.9	11.4	18.8	15.2
FTSE Developed	-3.5	-4.7	-7.6	10.4	51.0	79.7	14.7	12.4	11.8	19.1	15.4
FTSE Emerging	-1.7	-7.4	-3.3	-7.3	23.8	43.7	7.4	7.5	14.7	19.7	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	0.7	0.7	0.8	0.8	-9.8	-33.7	-33.7	-33.7
FTSE Developed	0.8	0.7	0.8	0.8	-10.3	-34.0	-34.0	-34.0
FTSE Emerging	-0.5	0.4	0.5	0.2	-12.8	-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	2,545,861	3.89
Microsoft Corp	USA	Software and Computer Services	2,249,253	3.44
Amazon.Com	USA	Retailers	1,331,539	2.03
Alphabet Class A	USA	Software and Computer Services	811,544	1.24
Alphabet Class C	USA	Software and Computer Services	756,192	1.16
Tesla	USA	Automobiles and Parts	703,166	1.07
Nvidia	USA	Technology Hardware and Equipment	582,726	0.89
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	517,037	0.79
Meta Platforms Inc	USA	Software and Computer Services	498,218	0.76
Unitedhealth Group	USA	Health Care Providers	447,164	0.68
Totals			10,442,700	15.96

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	390	15,066,997	23.02
1510	Telecommunications	144	2,098,210	3.21
2010	Health Care	342	7,339,205	11.21
3010	Banks	267	4,796,367	7.33
3020	Financial Services	213	2,822,809	4.31
3030	Insurance	126	1,989,222	3.04
3510	Real Estate	259	1,857,803	2.84
4010	Automobiles and Parts	126	1,958,855	2.99
4020	Consumer Products and Services	184	2,091,482	3.20
4030	Media	60	847,730	1.30
4040	Retailers	115	3,462,284	5.29
4050	Travel and Leisure	120	1,136,489	1.74
4510	Food Beverage and Tobacco	215	2,675,394	4.09
4520	Personal Care Drug and Grocery Stores	105	1,472,154	2.25
5010	Construction and Materials	135	814,828	1.24
5020	Industrial Goods and Services	566	7,497,035	11.45
5510	Basic Resources	182	1,463,099	2.24
5520	Chemicals	164	1,216,948	1.86
6010	Energy	161	2,911,344	4.45
6510	Utilities	206	1,932,613	2.95
Totals		4080	65,450,869	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	107	1,318,783	2.01
Austria	7	35,953	0.05
Belgium	16	165,818	0.25
Brazil	104	431,791	0.66
Canada	52	1,770,390	2.70
Chile	20	40,104	0.06
China	1006	2,348,559	3.59
Colombia	9	18,587	0.03
Czech Rep.	3	10,301	0.02
Denmark	21	416,560	0.64
Egypt	7	8,044	0.01
Finland	17	220,162	0.34
France	77	1,782,805	2.72
Germany	86	1,424,029	2.18
Greece	12	23,091	0.04
Hong Kong	90	546,039	0.83
Hungary	4	15,103	0.02
India	182	1,016,565	1.55
Indonesia	34	116,612	0.18
Ireland	4	37,837	0.06
Israel	38	125,281	0.19
Italy	38	429,756	0.66
Japan	509	4,168,199	6.37
Korea	154	928,639	1.42
Kuwait	11	60,558	0.09
Malaysia	46	133,573	0.20
Mexico	34	169,122	0.26
Netherlands	31	750,537	1.15
New Zealand	14	52,701	0.08
Norway	17	133,362	0.20
Pakistan	4	1,467	0.00
Philippines	27	67,669	0.10
Poland	13	45,970	0.07
Portugal	4	31,399	0.05
Qatar	18	72,599	0.11
Romania	2	4,171	0.01
Russia	37	116,053	0.18
Saudi Arabia	53	306,897	0.47
Singapore	39	219,231	0.33
South Africa	59	302,698	0.46
Spain	25	397,943	0.61
Sweden	58	559,708	0.86
Switzerland	53	1,658,004	2.53
Taiwan	108	1,238,400	1.89
Thailand	51	173,683	0.27
Turkey	29	26,923	0.04
UAE	16	103,566	0.16
UK	120	2,697,445	4.12
USA	614	38,728,179	59.17
Totals	4080	65,450,869	100.00

Index Characteristics

Attributes	FTSE All-World	FTSE Developed	FTSE Emerging
Number of constituents	4080	2204	1876
Net MCap (USDm)	65,450,869	58,644,731	6,806,138
Dividend Yield %	1.93	1.84	2.69
Constituent Sizes (Net MCap USDm)			
Average	16,042	26,608	3,628
Largest	2,545,861	2,545,861	517,037
Smallest	24	95	24
Median	2,980	7,994	1,075
Weight of Largest Constituent (%)	3.89	4.34	7.60
Top 10 Holdings (% Index MCap)	15.96	17.66	22.83

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