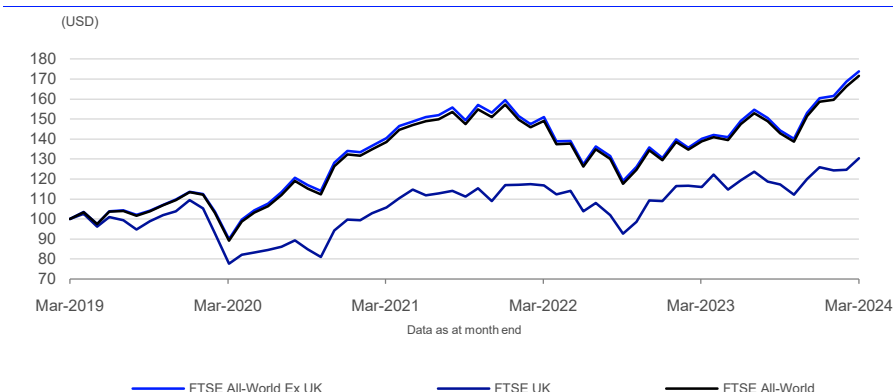


FTSE All-World ex UK Index

Data as at: 29 March 2024

The FTSE All-World ex UK Index is one of a number of indexes designed to help investors benchmark their international investments. The index comprises Large and Mid cap stocks providing coverage of Developed and Emerging Markets excluding the UK. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

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 Ex UK	8.3	20.4	8.3	24.1	23.8	73.8	7.4	11.7	9.6	15.4	17.7
FTSE UK	3.6	11.2	3.6	12.4	23.3	30.4	7.2	5.5	13.1	16.9	19.3
FTSE All-World	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	17.7

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World Ex UK	5.6	-1.3	9.3	24.8	-8.7	27.5	17.9	18.9	-18.1	22.9
FTSE UK	-5.3	-6.3	-0.3	22.4	-14.5	22.8	-8.9	17.3	-6.9	15.5
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World Ex UK	2.6	0.5	0.7	0.7	-10.4	-26.1	-33.3	-33.3
FTSE UK	1.0	0.4	0.3	0.2	-9.7	-25.8	-42.4	-42.4
FTSE All-World	2.6	0.5	0.6	0.6	-10.4	-26.0	-33.7	-33.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Coverage

Derived from 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

The index uses a transparent, rules-based construction process. 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 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	3,127,258	4.44
Apple Inc.	USA	Technology Hardware and Equipment	2,497,777	3.55
Nvidia	USA	Technology Hardware and Equipment	2,144,325	3.05
Amazon.Com	USA	Retailers	1,623,121	2.31
Meta Platforms Inc	USA	Software and Computer Services	1,072,719	1.52
Alphabet Class A	USA	Software and Computer Services	895,797	1.27
Alphabet Class C	USA	Software and Computer Services	763,295	1.08
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	657,550	0.93
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	584,199	0.83
JPMorgan Chase & Co	USA	Banks	577,471	0.82
Totals			13,943,513	19.81

ICB Supersector Breakdown

		FTSE All-World Ex UK			FTSE All-World		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	420	19,095,531	27.13	422	19,119,726	26.20
1510	Telecommunications	126	2,032,765	2.89	129	2,062,369	2.83
2010	Health Care	344	7,539,176	10.71	350	7,873,633	10.79
3010	Banks	267	4,822,253	6.85	272	5,084,510	6.97
3020	Financial Services	203	3,151,111	4.48	211	3,268,017	4.48
3030	Insurance	122	2,171,513	3.09	129	2,260,392	3.10
3510	Real Estate	238	1,658,401	2.36	243	1,694,147	2.32
4010	Automobiles and Parts	134	1,808,108	2.57	134	1,808,108	2.48
4020	Consumer Products and Services	181	1,991,891	2.83	187	2,070,999	2.84
4030	Media	66	808,709	1.15	70	923,985	1.27
4040	Retailers	108	3,902,508	5.55	113	3,939,673	5.40
4050	Travel and Leisure	115	1,272,533	1.81	120	1,343,129	1.84
4510	Food Beverage and Tobacco	211	2,283,765	3.25	216	2,462,937	3.37
4520	Personal Care Drug and Grocery Stores	101	1,263,124	1.79	107	1,470,508	2.02
5010	Construction and Materials	157	938,687	1.33	158	998,276	1.37
5020	Industrial Goods and Services	610	8,319,628	11.82	630	8,668,588	11.88
5510	Basic Resources	194	1,134,768	1.61	200	1,313,828	1.80
5520	Chemicals	183	1,181,985	1.68	185	1,194,678	1.64
6010	Energy	181	3,077,161	4.37	183	3,396,931	4.65
6510	Utilities	228	1,923,536	2.73	233	2,022,031	2.77
Totals		4189	70,377,152	100.00	4292	72,976,465	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

Free float adjusted 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, Local

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	108	1,365,936	1.94
Austria	7	35,994	0.05
Belgium	15	169,838	0.24
Brazil	82	419,170	0.60
Canada	48	1,749,134	2.49
Chile	21	40,959	0.06
China	1241	1,917,559	2.72
Colombia	3	8,610	0.01
Czech Rep.	4	10,027	0.01
Denmark	17	588,544	0.84
Egypt	3	4,284	0.01
Finland	14	167,477	0.24
France	69	2,003,616	2.85
Germany	70	1,492,507	2.12
Greece	28	44,416	0.06
Hong Kong	72	357,326	0.51
Hungary	4	18,733	0.03
Iceland	11	7,877	0.01
India	228	1,513,179	2.15
Indonesia	42	147,141	0.21
Ireland	5	49,030	0.07
Israel	30	114,897	0.16
Italy	35	514,404	0.73
Japan	506	4,643,013	6.60
Korea	159	958,725	1.36
Kuwait	8	61,094	0.09
Malaysia	39	122,353	0.17
Mexico	38	225,980	0.32
Netherlands	31	862,193	1.23
New Zealand	15	52,532	0.07
Norway	18	112,814	0.16
Pakistan	1	282	0.00
Philippines	24	51,939	0.07
Poland	10	58,410	0.08
Portugal	4	28,355	0.04
Qatar	17	65,538	0.09
Romania	7	10,738	0.02
Saudi Arabia	60	335,809	0.48
Singapore	36	221,195	0.31
South Africa	40	210,899	0.30
Spain	25	475,631	0.68
Sweden	52	559,175	0.79
Switzerland	52	1,579,309	2.24
Taiwan	122	1,319,644	1.88
Thailand	50	135,590	0.19
Turkiye	109	85,458	0.12
UAE	31	120,185	0.17
USA	578	45,339,634	64.42
Totals	4189	70,377,152	100.00

Index Characteristics

Attributes	FTSE All-World Ex UK	FTSE All-World
Number of constituents	4189	4292
Net MCap (USDm)	70,377,152	72,976,465
Dividend Yield %	1.86	1.92
Constituent Sizes (Net MCap USDm)		
Average	16,800	17,003
Largest	3,127,258	3,127,258
Smallest	22	22
Median	2,415	2,555
Weight of Largest Constituent (%)	4.44	4.29
Top 10 Holdings (% Index MCap)	19.81	19.11

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