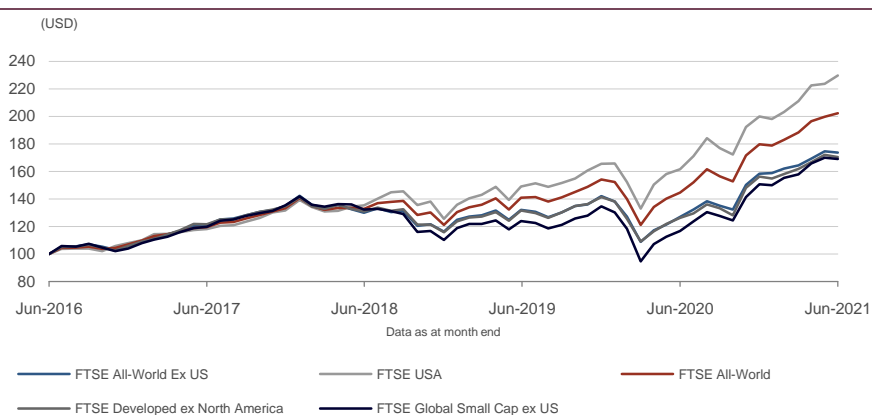


FTSE All-World ex US Index

Data as at: 30 June 2021

The FTSE All-World ex US 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 US. 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 US	5.6	9.6	9.6	36.8	33.5	73.6	10.1	11.7	12.3	19.2	14.7
FTSE USA	8.8	14.9	14.9	42.1	69.6	129.7	19.3	18.1	15.1	20.2	15.3
FTSE All-World	7.4	12.6	12.6	39.8	52.2	102.2	15.0	15.1	12.0	19.0	14.6
FTSE Developed ex North America	5.3	9.1	9.1	35.1	30.2	70.4	9.2	11.3	13.3	19.4	14.9
FTSE Global Small Cap ex US	7.1	12.3	12.3	44.8	27.9	69.2	8.5	11.1	12.2	22.0	17.8

* 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 Ex US	-13.5	17.8	15.6	-3.0	-4.5	5.1	27.5	-13.9	22.2	11.5
FTSE USA	1.7	16.3	32.8	13.3	1.0	11.8	22.1	-4.5	31.6	20.8
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 ex North America	-12.1	18.6	22.0	-4.6	0.0	2.0	27.1	-14.0	22.1	10.5
FTSE Global Small Cap ex US	-18.2	18.9	18.4	-4.0	-0.2	4.3	30.3	-18.6	22.1	11.8

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

Index rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

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 US	2.9	0.5	0.8	0.4	-5.9	-34.4	-34.4	-34.4
FTSE USA	2.7	1.0	1.2	1.1	-9.5	-34.1	-34.1	-34.1
FTSE All-World	3.2	0.8	1.0	0.7	-7.3	-33.7	-33.7	-33.7
FTSE Developed ex North America	2.5	0.5	0.8	0.4	-7.1	-34.1	-34.3	-34.3
FTSE Global Small Cap ex US	3.5	0.4	0.6	0.4	-6.4	-40.2	-43.6	-43.6

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

Drawdown - based on daily data

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	512,486	1.79
Tencent Holdings (P Chip)	China	Software and Computer Services	450,256	1.58
Alibaba Group Holding (P Chip)	China	Retailers	402,725	1.41
Nestle	Switzerland	Food Producers	351,071	1.23
Samsung Electronics	Korea	Technology Hardware and Equipment	336,490	1.18
ASML Holding	Netherlands	Technology Hardware and Equipment	271,764	0.95
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	261,361	0.92
Toyota Motor	Japan	Automobiles and Parts	215,236	0.75
LVMH	France	Personal Goods	195,453	0.68
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	193,188	0.68
Totals			3,190,030	11.17

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World Ex US			FTSE All-World		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	272	4,139,412	14.50	368	15,387,957	22.94
1510	Telecommunications	128	1,008,944	3.53	146	2,308,307	3.44
2010	Health Care	258	2,642,370	9.25	332	7,492,608	11.17
3010	Banks	247	3,072,944	10.76	267	4,673,846	6.97
3020	Financial Services	178	1,033,561	3.62	209	2,762,126	4.12
3030	Insurance	98	1,188,863	4.16	126	1,930,189	2.88
3510	Real Estate	221	868,580	3.04	258	1,941,876	2.90
4010	Automobiles and Parts	114	1,136,427	3.98	124	1,914,972	2.85
4020	Consumer Products and Services	155	1,497,865	5.25	178	2,380,811	3.55
4030	Media	40	213,759	0.75	57	957,373	1.43
4040	Retailers	98	1,056,474	3.70	120	4,010,293	5.98
4050	Travel and Leisure	94	392,325	1.37	120	1,234,408	1.84
4510	Food Beverage and Tobacco	189	1,455,321	5.10	214	2,621,045	3.91
4520	Personal Care Drug and Grocery Stores	94	728,054	2.55	105	1,473,246	2.20
5010	Construction and Materials	132	690,446	2.42	140	877,924	1.31
5020	Industrial Goods and Services	474	3,150,557	11.03	561	8,085,467	12.05
5510	Basic Resources	173	1,197,206	4.19	181	1,419,155	2.12
5520	Chemicals	151	828,446	2.90	163	1,285,918	1.92
6010	Energy	138	1,401,530	4.91	160	2,469,332	3.68
6510	Utilities	175	851,464	2.98	208	1,849,422	2.76
Totals		3429	28,554,549	100.00	4037	67,076,273	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

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, Local

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	110	1,360,855	4.77
Austria	7	37,225	0.13
Belgium	15	178,766	0.63
Brazil	95	506,395	1.77
Canada	53	1,687,570	5.91
Chile	23	42,499	0.15
China	1011	3,146,120	11.02
Colombia	10	16,473	0.06
Czech Rep.	4	9,268	0.03
Denmark	20	429,585	1.50
Egypt	6	6,894	0.02
Finland	16	244,383	0.86
France	83	1,895,849	6.64
Germany	81	1,645,103	5.76
Greece	11	19,601	0.07
Hong Kong	89	634,152	2.22
Hungary	4	19,351	0.07
India	172	943,628	3.30
Indonesia	33	92,958	0.33
Ireland	4	40,918	0.14
Israel	36	100,173	0.35
Italy	34	442,761	1.55
Japan	507	4,450,552	15.59
Korea	146	1,149,551	4.03
Kuwait	11	51,099	0.18
Malaysia	46	129,506	0.45
Mexico	34	160,527	0.56
Netherlands	28	766,537	2.68
New Zealand	13	54,637	0.19
Norway	17	125,832	0.44
Pakistan	4	1,732	0.01
Philippines	26	63,875	0.22
Poland	12	54,871	0.19
Portugal	4	30,562	0.11
Qatar	18	60,080	0.21
Romania	1	2,993	0.01
Russia	35	243,634	0.85
Saudi Arabia	49	263,881	0.92
Singapore	39	212,125	0.74
South Africa	60	326,105	1.14
Spain	25	431,670	1.51
Sweden	58	653,692	2.29
Switzerland	52	1,666,455	5.84
Taiwan	108	1,230,118	4.31
Thailand	53	163,752	0.57
Turkey	30	28,791	0.10
UAE	16	62,577	0.22
UK	120	2,668,866	9.35
Totals	3429	28,554,549	100.00

Index Characteristics

Attributes	FTSE All-World Ex US	FTSE All-World
Number of constituents	3429	4037
Net MCap (USDm)	28,554,549	67,076,273
Dividend Yield %	2.20	1.69
Constituent Sizes (Net MCap USDm)		
Average	8,327	16,615
Largest	512,486	2,147,881
Smallest	35	35
Median	2,437	3,434
Weight of Largest Constituent (%)	1.79	3.20
Top 10 Holdings (% Index MCap)	11.17	14.82

© 2021 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) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "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, MTSNext, FTSE Canada, Mergent, FTSE FI, 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