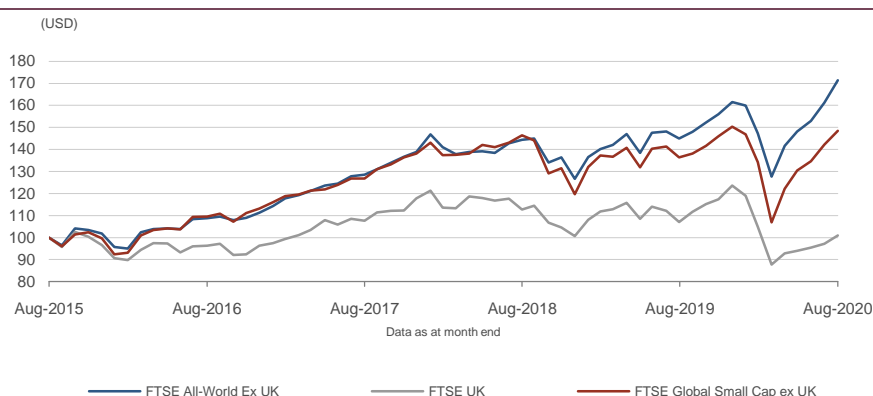


FTSE All-World ex UK Index

Data as at: 31 August 2020

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 | 15.7 | 16.4 | 6.2 | 18.2 | 33.3 | 71.4 | 10.1 | 11.4 | 26.3 | 18.3 | 14.6 |
| FTSE UK | 7.3 | -3.8 | -18.4 | -5.7 | -6.2 | 0.9 | -2.1 | 0.2 | 31.9 | 22.7 | 15.9 |
| FTSE All-World | 15.3 | 15.4 | 4.9 | 17.1 | 31.1 | 66.6 | 9.5 | 10.7 | 26.3 | 18.4 | 14.6 |
| FTSE Global Small Cap ex UK | 13.8 | 10.6 | -1.2 | 8.8 | 17.1 | 48.5 | 5.4 | 8.2 | 30.4 | 23.7 | 18.3 |

* 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) | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 |
|-----------------------------|------|-------|------|------|------|------|------|------|-------|------|
| FTSE All-World Ex UK | 13.6 | -7.6 | 17.3 | 23.5 | 5.6 | -1.3 | 9.3 | 24.8 | -8.7 | 27.5 |
| FTSE UK | 8.8 | -3.0 | 15.7 | 21.1 | -5.3 | -6.3 | -0.3 | 22.4 | -14.5 | 22.8 |
| FTSE All-World | 13.2 | -7.3 | 17.1 | 23.3 | 4.8 | -1.7 | 8.6 | 24.6 | -9.1 | 27.2 |
| FTSE Global Small Cap ex UK | 26.7 | -10.4 | 16.5 | 27.1 | 2.9 | -2.5 | 13.4 | 22.1 | -13.3 | 25.7 |

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 | 0.7 | 0.6 | 0.8 | 0.8 | -33.3 | -33.3 | -33.3 | -33.3 |
| FTSE UK | -0.2 | -0.1 | 0.0 | 0.2 | -42.4 | -42.4 | -42.4 | -42.4 |
| FTSE All-World | 0.6 | 0.5 | 0.7 | 0.7 | -33.7 | -33.7 | -33.7 | -33.7 |
| FTSE Global Small Cap ex UK | 0.3 | 0.2 | 0.4 | 0.6 | -40.1 | -40.1 | -40.1 | -40.1 |

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 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.

Top 10 Constituents

| Constituent | Country | ICB Sector | Net MCap (USDm) | Wgt % |
|--------------------------------------|---------|---------------------------------|------------------|--------------|
| Apple Inc. | USA | Technology Hardware & Equipment | 2,107,993 | 4.14 |
| Microsoft Corp | USA | Software & Computer Services | 1,686,402 | 3.31 |
| Amazon.Com | USA | General Retailers | 1,461,149 | 2.87 |
| Facebook Class A | USA | Software & Computer Services | 703,021 | 1.38 |
| Alibaba Group Holding ADS (N Shares) | China | General Retailers | 504,707 | 0.99 |
| Alphabet Class A | USA | Software & Computer Services | 488,447 | 0.96 |
| Alphabet Class C | USA | Software & Computer Services | 483,522 | 0.95 |
| Johnson & Johnson | USA | Pharmaceuticals & Biotechnology | 403,938 | 0.79 |
| Tencent Holdings (P Chip) | China | Software & Computer Services | 391,630 | 0.77 |
| Tesla | USA | Automobiles & Parts | 367,907 | 0.72 |
| Totals | | | 8,598,715 | 16.88 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | FTSE All-World Ex UK | | | FTSE All-World | | |
|---------------|-----------------------------|----------------------|-------------------|---------------|----------------|-------------------|---------------|
| | | No. of Cons | Net MCap (USDm) | Wgt % | No. of Cons | Net MCap (USDm) | Wgt % |
| 0500 | Oil & Gas | 142 | 1,571,974 | 3.09 | 146 | 1,757,810 | 3.32 |
| 1300 | Chemicals | 157 | 1,068,431 | 2.10 | 159 | 1,084,284 | 2.04 |
| 1700 | Basic Resources | 180 | 806,486 | 1.58 | 190 | 1,007,011 | 1.90 |
| 2300 | Construction & Materials | 146 | 702,967 | 1.38 | 147 | 732,681 | 1.38 |
| 2700 | Industrial Goods & Services | 577 | 5,448,322 | 10.70 | 600 | 5,665,696 | 10.69 |
| 3300 | Automobiles & Parts | 126 | 1,239,976 | 2.43 | 126 | 1,239,976 | 2.34 |
| 3500 | Food & Beverage | 194 | 1,845,642 | 3.62 | 198 | 1,941,648 | 3.66 |
| 3700 | Personal & Household Goods | 201 | 2,454,652 | 4.82 | 211 | 2,719,198 | 5.13 |
| 4500 | Health Care | 274 | 5,845,795 | 11.48 | 279 | 6,116,583 | 11.54 |
| 5300 | Retail | 202 | 4,538,345 | 8.91 | 214 | 4,644,365 | 8.76 |
| 5500 | Media | 78 | 1,077,851 | 2.12 | 85 | 1,161,799 | 2.19 |
| 5700 | Travel & Leisure | 141 | 983,206 | 1.93 | 151 | 1,063,475 | 2.01 |
| 6500 | Telecommunications | 94 | 1,268,364 | 2.49 | 96 | 1,320,486 | 2.49 |
| 7500 | Utilities | 183 | 1,493,190 | 2.93 | 189 | 1,574,536 | 2.97 |
| 8300 | Banks | 272 | 2,779,032 | 5.46 | 279 | 2,944,880 | 5.55 |
| 8500 | Insurance | 121 | 1,929,808 | 3.79 | 130 | 2,038,760 | 3.85 |
| 8600 | Real Estate | 239 | 1,490,232 | 2.93 | 243 | 1,519,229 | 2.87 |
| 8700 | Financial Services | 202 | 2,638,074 | 5.18 | 212 | 2,724,458 | 5.14 |
| 9500 | Technology | 288 | 11,744,832 | 23.06 | 292 | 11,765,210 | 22.19 |
| Totals | | 3817 | 50,927,181 | 100.00 | 3947 | 53,022,086 | 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 | 105 | 1,071,620 | 2.10 |
| Austria | 8 | 24,588 | 0.05 |
| Belgium | 14 | 140,907 | 0.28 |
| Brazil | 91 | 332,743 | 0.65 |
| Canada | 55 | 1,315,630 | 2.58 |
| Chile | 22 | 36,412 | 0.07 |
| China | 981 | 2,683,844 | 5.27 |
| Colombia | 11 | 17,337 | 0.03 |
| Czech Rep. | 4 | 6,839 | 0.01 |
| Denmark | 20 | 337,864 | 0.66 |
| Egypt | 6 | 8,432 | 0.02 |
| Finland | 16 | 201,108 | 0.39 |
| France | 86 | 1,490,547 | 2.93 |
| Germany | 82 | 1,392,143 | 2.73 |
| Greece | 9 | 12,441 | 0.02 |
| Hong Kong | 92 | 551,444 | 1.08 |
| Hungary | 4 | 14,135 | 0.03 |
| India | 152 | 562,736 | 1.10 |
| Indonesia | 32 | 89,956 | 0.18 |
| Ireland | 5 | 38,480 | 0.08 |
| Israel | 30 | 70,488 | 0.14 |
| Italy | 39 | 342,987 | 0.67 |
| Japan | 506 | 3,814,467 | 7.49 |
| Korea | 133 | 734,857 | 1.44 |
| Kuwait | 11 | 42,197 | 0.08 |
| Malaysia | 45 | 124,973 | 0.25 |
| Mexico | 37 | 111,261 | 0.22 |
| Netherlands | 31 | 619,294 | 1.22 |
| New Zealand | 12 | 52,661 | 0.10 |
| Norway | 16 | 95,887 | 0.19 |
| Pakistan | 4 | 1,842 | 0.00 |
| Peru | 1 | 2,983 | 0.01 |
| Philippines | 25 | 52,949 | 0.10 |
| Poland | 14 | 41,470 | 0.08 |
| Portugal | 4 | 26,381 | 0.05 |
| Qatar | 18 | 57,796 | 0.11 |
| Russia | 32 | 179,586 | 0.35 |
| Saudi Arabia | 45 | 171,084 | 0.34 |
| Singapore | 38 | 164,552 | 0.32 |
| South Africa | 67 | 236,435 | 0.46 |
| Spain | 26 | 337,018 | 0.66 |
| Sweden | 48 | 458,275 | 0.90 |
| Switzerland | 48 | 1,437,402 | 2.82 |
| Taiwan | 95 | 798,527 | 1.57 |
| Thailand | 48 | 135,694 | 0.27 |
| Turkey | 26 | 25,443 | 0.05 |
| UAE | 14 | 37,456 | 0.07 |
| USA | 609 | 30,424,012 | 59.74 |
| Totals | 3817 | 50,927,181 | 100.00 |

Index Characteristics

| Attributes | FTSE All-World Ex UK | FTSE All-World |
|-----------------------------------|----------------------|----------------|
| Number of constituents | 3817 | 3947 |
| Net MCap (USDm) | 50,927,181 | 53,022,086 |
| Dividend Yield % | 2.03 | 2.14 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 13,342 | 13,434 |
| Largest | 2,107,993 | 2,107,993 |
| Smallest | 0 | 0 |
| Median | 2,506 | 2,657 |
| Weight of Largest Constituent (%) | 4.14 | 3.98 |
| Top 10 Holdings (% Index MCap) | 16.88 | 16.22 |

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