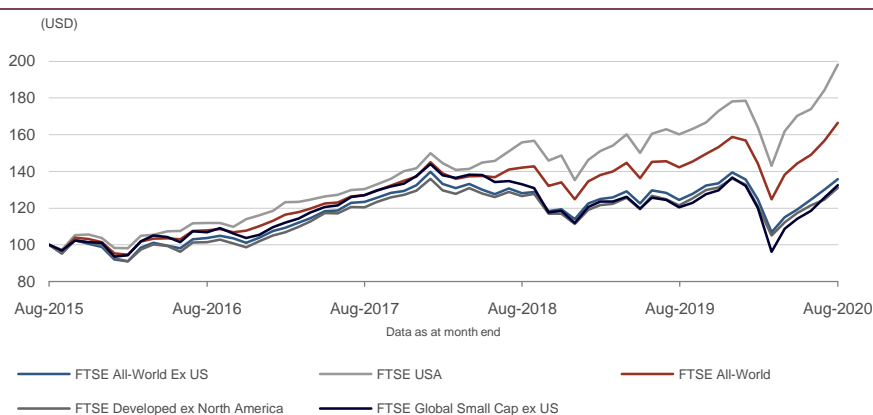


# FTSE All-World ex US Index

Data as at: 31 August 2020

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            | 13.9     | 8.7  | -2.6 | 9.1  | 10.0 | 35.8 | 3.2          | 6.3  | 22.2           | 19.1 | 14.8 |
| FTSE USA                        | 16.4     | 20.9 | 11.3 | 23.8 | 52.1 | 98.2 | 15.0         | 14.7 | 32.9           | 19.2 | 15.1 |
| 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 Developed ex North America | 11.8     | 8.4  | -3.7 | 7.9  | 8.9  | 31.1 | 2.9          | 5.6  | 22.5           | 19.0 | 14.6 |
| FTSE Global Small Cap ex US     | 15.9     | 10.2 | -3.1 | 9.9  | 4.2  | 32.5 | 1.4          | 5.8  | 23.2           | 21.8 | 17.5 |

\* 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 US            | 11.9 | -13.5 | 17.8 | 15.6 | -3.0 | -4.5 | 5.1  | 27.5 | -13.9 | 22.2 |
| FTSE USA                        | 15.1 | 1.7   | 16.3 | 32.8 | 13.3 | 1.0  | 11.8 | 22.1 | -4.5  | 31.6 |
| FTSE All-World                  | 13.2 | -7.3  | 17.1 | 23.3 | 4.8  | -1.7 | 8.6  | 24.6 | -9.1  | 27.2 |
| FTSE Developed ex North America | 9.1  | -12.1 | 18.6 | 22.0 | -4.6 | 0.0  | 2.0  | 27.1 | -14.0 | 22.1 |
| FTSE Global Small Cap ex US     | 25.2 | -18.2 | 18.9 | 18.4 | -4.0 | -0.2 | 4.3  | 30.3 | -18.6 | 22.1 |

## 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            | 0.4               | 0.2 | 0.4 | 0.4  | -34.4        | -34.4 | -34.4 | -34.4 |
| FTSE USA                        | 0.7               | 0.8 | 1.0 | 1.1  | -34.1        | -34.1 | -34.1 | -34.1 |
| FTSE All-World                  | 0.6               | 0.5 | 0.7 | 0.7  | -33.7        | -33.7 | -33.7 | -33.7 |
| FTSE Developed ex North America | 0.3               | 0.2 | 0.4 | 0.4  | -34.1        | -34.3 | -34.3 | -34.3 |
| FTSE Global Small Cap ex US     | 0.4               | 0.0 | 0.3 | 0.4  | -40.2        | -43.6 | -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 %        |
|--------------------------------------|-------------|---------------------------------|------------------|--------------|
| Alibaba Group Holding ADS (N Shares) | China       | General Retailers               | 504,707          | 2.23         |
| Tencent Holdings (P Chip)            | China       | Software & Computer Services    | 391,630          | 1.73         |
| Taiwan Semiconductor Manufacturing   | Taiwan      | Technology Hardware & Equipment | 348,837          | 1.54         |
| Nestle                               | Switzerland | Food Producers                  | 347,224          | 1.54         |
| Roche Hldgs (GENUS)                  | Switzerland | Pharmaceuticals & Biotechnology | 243,934          | 1.08         |
| Samsung Electronics                  | Korea       | Technology Hardware & Equipment | 213,456          | 0.94         |
| Novartis (REGD)                      | Switzerland | Pharmaceuticals & Biotechnology | 186,136          | 0.82         |
| SAP                                  | Germany     | Software & Computer Services    | 185,103          | 0.82         |
| Toyota Motor                         | Japan       | Automobiles & Parts             | 162,346          | 0.72         |
| ASML Holding                         | Netherlands | Technology Hardware & Equipment | 149,847          | 0.66         |
| <b>Totals</b>                        |             |                                 | <b>2,733,220</b> | <b>12.09</b> |

## 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 %         |
| 0500          | Oil & Gas                   | 116                  | 1,068,709         | 4.73          | 146            | 1,757,810         | 3.32          |
| 1300          | Chemicals                   | 145                  | 687,887           | 3.04          | 159            | 1,084,284         | 2.04          |
| 1700          | Basic Resources             | 182                  | 862,667           | 3.82          | 190            | 1,007,011         | 1.90          |
| 2300          | Construction & Materials    | 138                  | 559,573           | 2.48          | 147            | 732,681           | 1.38          |
| 2700          | Industrial Goods & Services | 511                  | 2,568,242         | 11.36         | 600            | 5,665,696         | 10.69         |
| 3300          | Automobiles & Parts         | 115                  | 729,965           | 3.23          | 126            | 1,239,976         | 2.34          |
| 3500          | Food & Beverage             | 173                  | 1,102,863         | 4.88          | 198            | 1,941,648         | 3.66          |
| 3700          | Personal & Household Goods  | 175                  | 1,451,866         | 6.42          | 211            | 2,719,198         | 5.13          |
| 4500          | Health Care                 | 222                  | 2,296,743         | 10.16         | 279            | 6,116,583         | 11.54         |
| 5300          | Retail                      | 180                  | 1,617,243         | 7.16          | 214            | 4,644,365         | 8.76          |
| 5500          | Media                       | 61                   | 232,336           | 1.03          | 85             | 1,161,799         | 2.19          |
| 5700          | Travel & Leisure            | 125                  | 446,475           | 1.98          | 151            | 1,063,475         | 2.01          |
| 6500          | Telecommunications          | 92                   | 787,215           | 3.48          | 96             | 1,320,486         | 2.49          |
| 7500          | Utilities                   | 158                  | 737,136           | 3.26          | 189            | 1,574,536         | 2.97          |
| 8300          | Banks                       | 259                  | 2,249,384         | 9.95          | 279            | 2,944,880         | 5.55          |
| 8500          | Insurance                   | 98                   | 1,027,439         | 4.55          | 130            | 2,038,760         | 3.85          |
| 8600          | Real Estate                 | 202                  | 639,672           | 2.83          | 243            | 1,519,229         | 2.87          |
| 8700          | Financial Services          | 175                  | 801,485           | 3.55          | 212            | 2,724,458         | 5.14          |
| 9500          | Technology                  | 211                  | 2,731,174         | 12.09         | 292            | 11,765,210        | 22.19         |
| <b>Totals</b> |                             | <b>3338</b>          | <b>22,598,074</b> | <b>100.00</b> | <b>3947</b>    | <b>53,022,086</b> | <b>100.00</b> |

## 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     | 105         | 1,071,620         | 4.74          |
| Austria       | 8           | 24,588            | 0.11          |
| Belgium       | 14          | 140,907           | 0.62          |
| Brazil        | 91          | 332,743           | 1.47          |
| Canada        | 55          | 1,315,630         | 5.82          |
| Chile         | 22          | 36,412            | 0.16          |
| China         | 981         | 2,683,844         | 11.88         |
| Colombia      | 11          | 17,337            | 0.08          |
| Czech Rep.    | 4           | 6,839             | 0.03          |
| Denmark       | 20          | 337,864           | 1.50          |
| Egypt         | 6           | 8,432             | 0.04          |
| Finland       | 16          | 201,108           | 0.89          |
| France        | 86          | 1,490,547         | 6.60          |
| Germany       | 82          | 1,392,143         | 6.16          |
| Greece        | 9           | 12,441            | 0.06          |
| Hong Kong     | 92          | 551,444           | 2.44          |
| Hungary       | 4           | 14,135            | 0.06          |
| India         | 152         | 562,736           | 2.49          |
| Indonesia     | 32          | 89,956            | 0.40          |
| Ireland       | 5           | 38,480            | 0.17          |
| Israel        | 30          | 70,488            | 0.31          |
| Italy         | 39          | 342,987           | 1.52          |
| Japan         | 506         | 3,814,467         | 16.88         |
| Korea         | 133         | 734,857           | 3.25          |
| Kuwait        | 11          | 42,197            | 0.19          |
| Malaysia      | 45          | 124,973           | 0.55          |
| Mexico        | 37          | 111,261           | 0.49          |
| Netherlands   | 31          | 619,294           | 2.74          |
| New Zealand   | 12          | 52,661            | 0.23          |
| Norway        | 16          | 95,887            | 0.42          |
| Pakistan      | 4           | 1,842             | 0.01          |
| Peru          | 1           | 2,983             | 0.01          |
| Philippines   | 25          | 52,949            | 0.23          |
| Poland        | 14          | 41,470            | 0.18          |
| Portugal      | 4           | 26,381            | 0.12          |
| Qatar         | 18          | 57,796            | 0.26          |
| Russia        | 32          | 179,586           | 0.79          |
| Saudi Arabia  | 45          | 171,084           | 0.76          |
| Singapore     | 38          | 164,552           | 0.73          |
| South Africa  | 67          | 236,435           | 1.05          |
| Spain         | 26          | 337,018           | 1.49          |
| Sweden        | 48          | 458,275           | 2.03          |
| Switzerland   | 48          | 1,437,402         | 6.36          |
| Taiwan        | 95          | 798,527           | 3.53          |
| Thailand      | 48          | 135,694           | 0.60          |
| Turkey        | 26          | 25,443            | 0.11          |
| UAE           | 14          | 37,456            | 0.17          |
| UK            | 130         | 2,094,904         | 9.27          |
| <b>Totals</b> | <b>3338</b> | <b>22,598,074</b> | <b>100.00</b> |

## Index Characteristics

| Attributes                        | FTSE All-World Ex US | FTSE All-World |
|-----------------------------------|----------------------|----------------|
| Number of constituents            | 3338                 | 3947           |
| Net MCap (USDm)                   | 22,598,074           | 53,022,086     |
| Dividend Yield %                  | 2.82                 | 2.14           |
| Constituent Sizes (Net MCap USDm) |                      |                |
| Average                           | 6,770                | 13,434         |
| Largest                           | 504,707              | 2,107,993      |
| Smallest                          | 0                    | 0              |
| Median                            | 1,922                | 2,657          |
| Weight of Largest Constituent (%) | 2.23                 | 3.98           |
| Top 10 Holdings (% Index MCap)    | 12.09                | 16.22          |

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