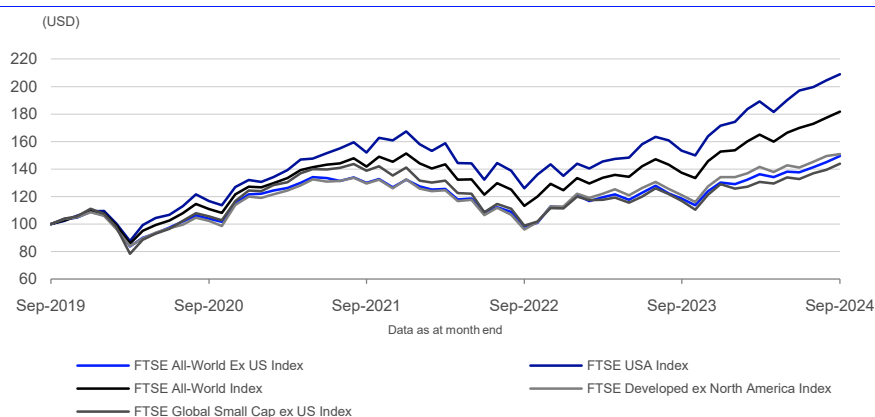


FTSE All-World ex US Index

Data as at: 30 September 2024

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 Index	8.5	9.5	14.7	25.9	15.0	49.4	4.8	8.4	11.5	15.4	17.2
FTSE USA Index	6.0	10.4	21.8	36.2	37.5	108.9	11.2	15.9	12.4	18.3	18.3
FTSE All-World Index	6.9	10.0	19.0	32.1	28.1	81.7	8.6	12.7	10.5	16.1	17.4
FTSE Developed ex North America Index	7.0	6.5	12.5	24.5	16.5	50.9	5.2	8.6	12.7	16.4	17.8
FTSE Global Small Cap ex US Index	8.4	9.8	11.6	23.1	3.7	43.8	1.2	7.5	12.0	16.7	20.4

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World Ex US Index	-3	-4.5	5.1	27.5	-13.9	22.2	11.5	8.7	-15.2	16.2
FTSE USA Index	13.3	1	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1
FTSE All-World Index	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
FTSE Developed ex North America Index	-	-0	2	27.1	-14	22.1	10.5	10.4	-14.9	18.9
FTSE Global Small Cap ex US Index	-	-0.2	4.3	30.3	-18.6	22.1	11.8	13.4	-21.2	15.9

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 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.

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 Index	2.2	0.3	0.5	0.4	-8.4	-28.1	-34.4	-34.4
FTSE USA Index	2.8	0.6	0.9	0.9	-8.4	-25.3	-34.1	-34.1
FTSE All-World Index	3.0	0.5	0.7	0.7	-8.2	-26.0	-33.7	-33.7
FTSE Developed ex North America Index	1.9	0.3	0.5	0.4	-9.0	-29.0	-34.1	-34.3
FTSE Global Small Cap ex US Index	1.9	0.1	0.4	0.3	-7.9	-32.7	-40.2	-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 - FTSE All-World ex US Index

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	725,854	2.43
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	363,759	1.22
Tencent Holdings (P Chip)	China	Software and Computer Services	354,344	1.19
ASML Holding	Netherlands	Technology Hardware and Equipment	327,304	1.10
Nestle	Switzerland	Food Producers	258,975	0.87
SAP	Germany	Software and Computer Services	250,115	0.84
Alibaba Group Holding (P Chip)	China	Retailers	240,602	0.81
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	234,898	0.79
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	232,797	0.78
Samsung Electronics	South Korea	Telecommunications Equipment	223,785	0.75
Totals			3,212,432	10.77

ICB Supersector Breakdown

		FTSE All-World Ex US			FTSE All-World		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	339	3,957,575	13.27	422	21,858,801	27.53
15	Telecommunications	113	1,140,134	3.82	122	2,177,909	2.74
20	Health Care	286	2,773,625	9.30	350	8,350,749	10.52
30	Financials	545	6,497,199	21.79	618	11,692,942	14.73
35	Real Estate	199	712,870	2.39	233	1,900,986	2.39
40	Consumer Discretionary	522	3,821,299	12.82	600	10,705,603	13.48
45	Consumer Staples	280	1,966,016	6.59	317	4,196,403	5.29
50	Industrials	688	4,523,773	15.17	782	10,304,126	12.98
55	Basic Materials	362	1,826,126	6.13	380	2,568,767	3.24
60	Energy	159	1,561,431	5.24	184	3,264,180	4.11
65	Utilities	201	1,033,984	3.47	234	2,380,502	3.00
Totals		3694	29,814,032	100.00	4242	79,400,968	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/Market Breakdown - FTSE All-World ex US Index

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	104	1,511,302	5.07
Austria	7	40,013	0.13
Belgium	13	183,421	0.62
Brazil	80	386,921	1.30
Canada	47	1,905,108	6.39
Chile	20	42,416	0.14
China	1233	2,527,962	8.48
Colombia	4	8,422	0.03
Czech Rep.	4	10,644	0.04
Denmark	19	570,423	1.91
Egypt	1	3,960	0.01
Finland	14	187,936	0.63
France	67	1,948,481	6.54
Germany	67	1,588,834	5.33
Greece	29	48,482	0.16
Hong Kong	70	426,434	1.43
Hungary	5	21,317	0.07
Iceland	10	8,423	0.03
India	243	1,872,795	6.28
Indonesia	39	152,014	0.51
Ireland	5	54,664	0.18
Israel	29	116,798	0.39
Italy	36	533,695	1.79
Japan	496	4,670,757	15.67
Korea	157	898,863	3.01
Kuwait	8	61,067	0.20
Malaysia	39	159,585	0.54
Mexico	37	173,939	0.58
Netherlands	29	826,534	2.77
New Zealand	13	56,662	0.19
Norway	16	108,287	0.36
Philippines	23	55,737	0.19
Poland	10	59,278	0.20
Portugal	4	32,473	0.11
Qatar	17	69,821	0.23
Romania	7	11,834	0.04
Saudi Arabia	64	344,287	1.15
Singapore	35	258,292	0.87
South Africa	40	270,635	0.91
Spain	24	512,250	1.72
Sweden	53	619,992	2.08
Switzerland	53	1,751,481	5.87
Taiwan	128	1,511,431	5.07
Thailand	49	164,741	0.55
Turkiye	114	88,313	0.30
UAE	32	130,398	0.44
UK	100	2,826,910	9.48
Totals	3694	29,814,032	100.00

Index Characteristics

Attributes	FTSE All-World Ex US	FTSE USA
Number of constituents	3694	548
Net MCap (USDm)	29,814,032	49,586,936
Dividend Yield %	2.86	1.26
Constituent Sizes (Net MCap USDm)		
Average	8,071	90,487
Largest	725,854	3,382,384
Smallest	35	365
Median	2,047	34,601
Weight of Largest Constituent (%)	2.43	6.82
Top 10 Holdings (% Index MCap)	10.77	33.09

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