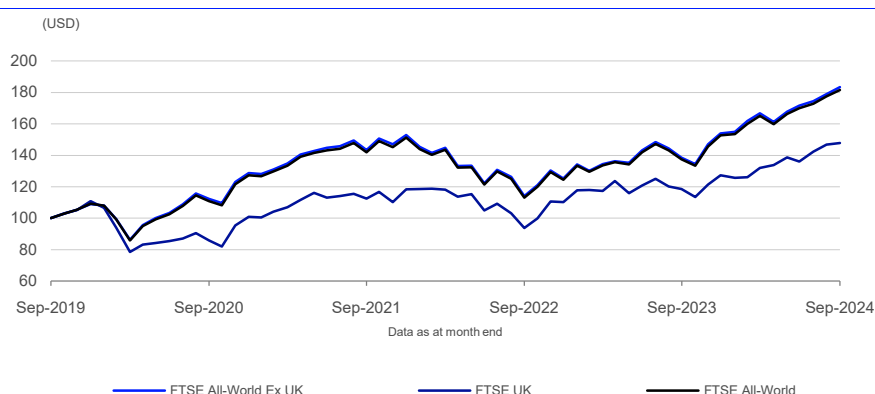


# FTSE All-World ex UK Index

Data as at: 30 September 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	6.8	10.0	19.1	32.5	27.9	83.4	8.6	12.9	10.6	16.2	17.4
FTSE UK	8.7	12.1	16.1	24.6	31.3	47.8	9.5	8.1	12.6	17.3	18.8
FTSE All-World	6.9	10.0	19.0	32.1	28.1	81.7	8.6	12.7	10.5	16.1	17.4

\* 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 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	2.9	0.5	0.7	0.7	-8.3	-26.1	-33.3	-33.3
FTSE UK	1.9	0.6	0.4	0.3	-5.7	-25.8	-42.4	-42.4
FTSE All-World	2.9	0.5	0.7	0.7	-8.2	-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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,382,384	4.42
Microsoft Corp	USA	Software and Computer Services	3,195,654	4.17
Nvidia	USA	Technology Hardware and Equipment	2,837,954	3.71
Amazon.Com	USA	Retailers	1,728,540	2.26
Meta Platforms Inc	USA	Software and Computer Services	1,252,514	1.64
Alphabet Class A	USA	Software and Computer Services	973,488	1.27
Alphabet Class C	USA	Software and Computer Services	822,330	1.07
Broadcom	USA	Technology Hardware and Equipment	783,278	1.02
Tesla	USA	Automobiles and Parts	726,122	0.95
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	725,854	0.95
Totals			16,428,119	21.45

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	21,834,655	28.51	422	21,858,801	27.53
1510	Telecommunications	119	2,141,932	2.80	122	2,177,909	2.74
2010	Health Care	344	7,977,522	10.42	350	8,350,749	10.52
3010	Banks	276	5,225,996	6.82	281	5,538,629	6.98
3020	Financial Services	202	3,500,828	4.57	209	3,639,025	4.58
3030	Insurance	121	2,426,183	3.17	128	2,515,288	3.17
3510	Real Estate	228	1,861,573	2.43	233	1,900,986	2.39
4010	Automobiles and Parts	129	1,849,126	2.41	129	1,849,126	2.33
4020	Consumer Products and Services	177	2,066,935	2.70	183	2,154,823	2.71
4030	Media	62	836,395	1.09	66	959,030	1.21
4040	Retailers	103	4,320,352	5.64	108	4,360,935	5.49
4050	Travel and Leisure	109	1,302,232	1.70	114	1,381,689	1.74
4510	Food Beverage and Tobacco	208	2,386,669	3.12	213	2,579,409	3.25
4520	Personal Care Drug and Grocery Stores	99	1,363,636	1.78	104	1,616,994	2.04
5010	Construction and Materials	147	996,625	1.30	148	1,059,320	1.33
5020	Industrial Goods and Services	614	8,893,048	11.61	634	9,244,806	11.64
5510	Basic Resources	198	1,215,044	1.59	204	1,416,819	1.78
5520	Chemicals	175	1,144,066	1.49	176	1,151,948	1.45
6010	Energy	182	2,972,896	3.88	184	3,264,180	4.11
6510	Utilities	229	2,258,345	2.95	234	2,380,502	3.00
Totals		4142	76,574,058	100.00	4242	79,400,968	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/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	104	1,511,302	1.97
Austria	7	40,013	0.05
Belgium	13	183,421	0.24
Brazil	80	386,921	0.51
Canada	47	1,905,108	2.49
Chile	20	42,416	0.06
China	1233	2,527,962	3.30
Colombia	4	8,422	0.01
Czech Rep.	4	10,644	0.01
Denmark	19	570,423	0.74
Egypt	1	3,960	0.01
Finland	14	187,936	0.25
France	67	1,948,481	2.54
Germany	67	1,588,834	2.07
Greece	29	48,482	0.06
Hong Kong	70	426,434	0.56
Hungary	5	21,317	0.03
Iceland	10	8,423	0.01
India	243	1,872,795	2.45
Indonesia	39	152,014	0.20
Ireland	5	54,664	0.07
Israel	29	116,798	0.15
Italy	36	533,695	0.70
Japan	496	4,670,757	6.10
Korea	157	898,863	1.17
Kuwait	8	61,067	0.08
Malaysia	39	159,585	0.21
Mexico	37	173,939	0.23
Netherlands	29	826,534	1.08
New Zealand	13	56,662	0.07
Norway	16	108,287	0.14
Philippines	23	55,737	0.07
Poland	10	59,278	0.08
Portugal	4	32,473	0.04
Qatar	17	69,821	0.09
Romania	7	11,834	0.02
Saudi Arabia	64	344,287	0.45
Singapore	35	258,292	0.34
South Africa	40	270,635	0.35
Spain	24	512,250	0.67
Sweden	53	619,992	0.81
Switzerland	53	1,751,481	2.29
Taiwan	128	1,511,431	1.97
Thailand	49	164,741	0.22
Turkiye	114	88,313	0.12
UAE	32	130,398	0.17
USA	548	49,586,936	64.76
<b>Totals</b>	<b>4142</b>	<b>76,574,058</b>	<b>100.00</b>

Index Characteristics

Attributes	FTSE All-World Ex UK	FTSE All-World
Number of constituents	4142	4242
Net MCap (USDm)	76,574,058	79,400,968
Dividend Yield %	1.79	1.86
Constituent Sizes (Net MCap USDm)		
Average	18,487	18,718
Largest	3,382,384	3,382,384
Smallest	35	35
Median	2,638	2,780
Weight of Largest Constituent (%)	4.42	4.26
Top 10 Holdings (% Index MCap)	21.45	20.69

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