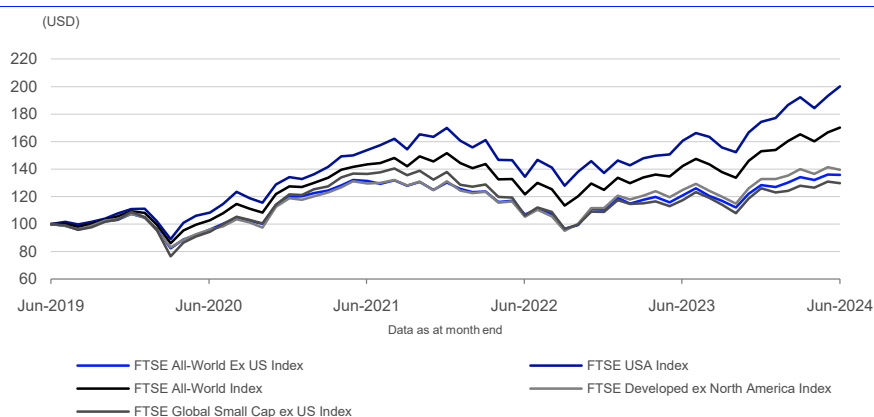


FTSE All-World ex US Index

Data as at: 28 June 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	1.0	5.7	5.7	12.2	3.3	35.6	1.1	6.3	10.7	14.9	17.2
FTSE USA Index	4.1	14.9	14.9	24.6	30.0	100.2	9.1	14.9	11.1	17.5	18.4
FTSE All-World Index	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	17.4
FTSE Developed ex North America Index	-0.5	5.1	5.1	11.8	7.7	39.4	2.5	6.9	11.5	15.8	17.9
FTSE Global Small Cap ex US Index	1.3	2.9	2.9	10.5	-5.0	29.7	-1.7	5.3	11.1	16.2	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	1.2	0.1	0.4	0.3	-11.3	-28.9	-34.4	-34.4
FTSE USA Index	2.3	0.5	0.8	0.8	-10.0	-25.3	-34.1	-34.1
FTSE All-World Index	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Developed ex North America Index	1.1	0.2	0.4	-	-11.3	-30.0	-34.1	-
FTSE Global Small Cap ex US Index	1.0	-0.1	0.3	-	-13.2	-33.4	-40.2	-

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	714,726	2.59
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	441,551	1.60
ASML Holding	Netherlands	Technology Hardware and Equipment	406,464	1.47
Tencent Holdings (P Chip)	China	Software and Computer Services	299,224	1.08
Samsung Electronics	South Korea	Telecommunications Equipment	281,738	1.02
Nestle	Switzerland	Food Producers	267,423	0.97
Toyota Motor	Japan	Automobiles and Parts	242,493	0.88
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	233,930	0.85
Shell	United Kingdom	Oil, Gas and Coal	228,927	0.83
SAP	Germany	Software and Computer Services	222,702	0.81
Totals			3,339,178	12.09

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	338	3,834,230	13.88	421	21,515,635	28.81
15	Telecommunications	116	1,116,950	4.04	130	2,063,975	2.76
20	Health Care	282	2,569,575	9.31	350	7,905,328	10.58
30	Financials	537	5,865,257	21.24	614	10,650,994	14.26
35	Real Estate	205	612,106	2.22	240	1,640,273	2.20
40	Consumer Discretionary	532	3,485,796	12.62	621	9,949,457	13.32
45	Consumer Staples	288	1,777,975	6.44	324	3,818,259	5.11
50	Industrials	690	4,147,785	15.02	788	9,326,602	12.49
55	Basic Materials	367	1,692,583	6.13	387	2,393,751	3.20
60	Energy	158	1,590,102	5.76	183	3,335,095	4.47
65	Utilities	199	922,549	3.34	233	2,088,756	2.80
Totals		3712	27,614,908	100.00	4291	74,688,125	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	105	1,377,943	4.99
Austria	7	36,023	0.13
Belgium	14	159,406	0.58
Brazil	82	361,354	1.31
Canada	48	1,704,767	6.17
Chile	21	39,998	0.14
China	1238	2,050,913	7.43
Colombia	3	8,273	0.03
Czech Rep.	4	10,173	0.04
Denmark	18	626,044	2.27
Egypt	3	4,031	0.01
Finland	14	171,867	0.62
France	69	1,818,408	6.58
Germany	70	1,436,729	5.20
Greece	29	44,490	0.16
Hong Kong	72	355,058	1.29
Hungary	4	19,780	0.07
Iceland	11	7,714	0.03
India	231	1,711,779	6.20
Indonesia	42	132,860	0.48
Ireland	5	47,044	0.17
Israel	30	108,141	0.39
Italy	34	482,643	1.75
Japan	502	4,385,941	15.88
Korea	160	944,542	3.42
Kuwait	8	57,954	0.21
Malaysia	39	133,830	0.48
Mexico	38	184,862	0.67
Netherlands	31	878,336	3.18
New Zealand	15	53,539	0.19
Norway	17	111,586	0.40
Pakistan	1	313	0.00
Philippines	24	47,316	0.17
Poland	10	61,904	0.22
Portugal	4	30,127	0.11
Qatar	17	64,636	0.23
Romania	7	11,604	0.04
Saudi Arabia	62	324,909	1.18
Singapore	36	227,003	0.82
South Africa	40	235,149	0.85
Spain	25	459,255	1.66
Sweden	52	564,195	2.04
Switzerland	52	1,616,090	5.85
Taiwan	122	1,503,252	5.44
Thailand	50	128,320	0.46
Turkiye	111	99,088	0.36
UAE	32	117,765	0.43
UK	103	2,657,952	9.63
Totals	3712	27,614,908	100.00

Index Characteristics

Attributes	FTSE All-World Ex US	FTSE USA
Number of constituents	3712	579
Net MCap (USDm)	27,614,908	47,073,217
Dividend Yield %	2.91	1.31
Constituent Sizes (Net MCap USDm)		
Average	7,439	81,301
Largest	714,726	3,319,306
Smallest	17	407
Median	1,810	29,365
Weight of Largest Constituent (%)	2.59	7.05
Top 10 Holdings (% Index MCap)	12.09	34.53

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