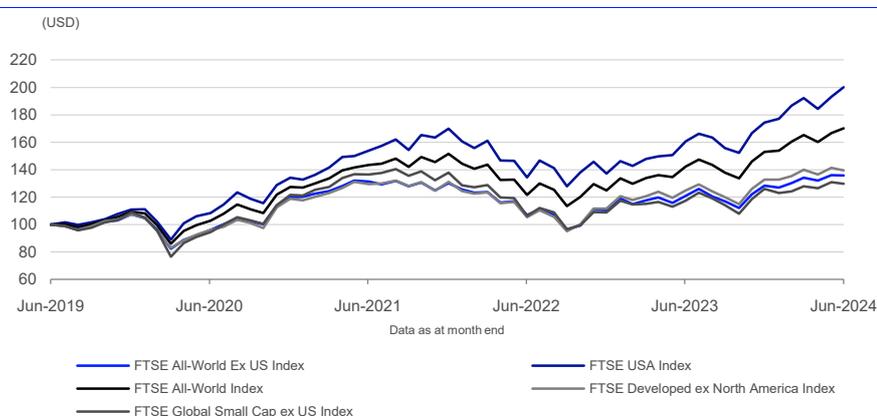


FTSE All-World ex US Index

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

ICB Code	ICB Industry	FTSE All-World Ex US			FTSE All-World		
		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

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659