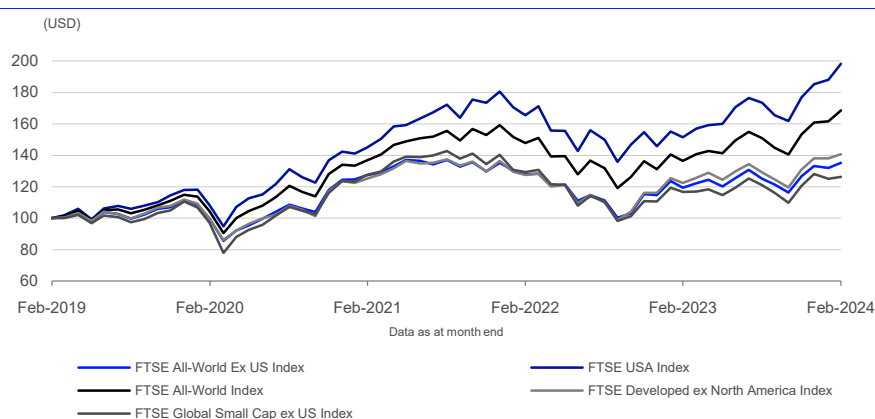


FTSE All-World ex US Index

Data as at: 29 February 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	6.6	8.1	1.5	13.3	6.2	35.2	2.0	6.2	10.9	14.8	17.5
FTSE USA Index	12.0	14.2	7.0	30.8	36.9	98.2	11.0	14.7	12.3	17.6	18.6
FTSE All-World Index	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	17.7
FTSE Developed ex North America Index	7.5	9.0	2.0	14.9	12.6	40.8	4.0	7.1	11.8	15.6	18.1
FTSE Global Small Cap ex US Index	4.8	4.4	-1.4	8.3	-0.9	26.3	-0.3	4.8	11.4	16.3	20.6

* 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	2.4	0.6	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	1.2	0.2	0.4	-	-11.3	-30.0	-34.1	-
FTSE Global Small Cap ex US Index	0.7	-0.1	0.2	-	-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	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	523,904	1.95
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	372,182	1.39
ASML Holding	Netherlands	Technology Hardware and Equipment	371,259	1.38
Toyota Motor	Japan	Automobiles and Parts	288,781	1.08
Nestle	Switzerland	Food Producers	278,234	1.04
Samsung Electronics	South Korea	Telecommunications Equipment	262,293	0.98
LVMH	France	Personal Goods	225,487	0.84
Tencent Holdings (P Chip)	China	Software and Computer Services	221,097	0.82
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	210,192	0.78
Shell	United Kingdom	Oil, Gas and Coal	205,359	0.77
Totals			2,958,787	11.02

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	327	3,393,522	12.64	413	18,683,144	26.32
15	Telecommunications	120	1,089,438	4.06	134	2,011,600	2.83
20	Health Care	285	2,460,207	9.17	353	7,745,246	10.91
30	Financials	535	5,585,245	20.81	610	10,128,827	14.27
35	Real Estate	206	615,257	2.29	242	1,649,528	2.32
40	Consumer Discretionary	543	3,721,389	13.86	636	10,073,642	14.19
45	Consumer Staples	295	1,838,689	6.85	332	3,860,445	5.44
50	Industrials	687	4,093,635	15.25	783	9,341,300	13.16
55	Basic Materials	360	1,655,451	6.17	381	2,380,340	3.35
60	Energy	154	1,520,513	5.66	181	3,178,842	4.48
65	Utilities	195	868,879	3.24	229	1,919,962	2.71
Totals		3707	26,842,224	100.00	4294	70,972,876	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 Breakdown - FTSE All-World ex US Index

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	109	1,332,052	4.96
Austria	8	34,577	0.13
Belgium	15	155,318	0.58
Brazil	83	431,131	1.61
Canada	49	1,679,371	6.26
Chile	21	39,639	0.15
China	1237	1,884,667	7.02
Colombia	5	11,133	0.04
Czech Rep.	5	10,015	0.04
Denmark	18	569,027	2.12
Egypt	3	6,138	0.02
Finland	15	173,975	0.65
France	71	1,960,694	7.30
Germany	73	1,445,747	5.39
Greece	26	43,321	0.16
Hong Kong	76	379,482	1.41
Hungary	4	19,208	0.07
Iceland	10	8,098	0.03
India	213	1,439,042	5.36
Indonesia	42	147,632	0.55
Ireland	5	46,068	0.17
Israel	30	112,559	0.42
Italy	34	478,866	1.78
Japan	511	4,538,109	16.91
Korea	157	906,923	3.38
Kuwait	9	62,732	0.23
Malaysia	39	118,180	0.44
Mexico	39	214,479	0.80
Netherlands	31	835,036	3.11
New Zealand	15	52,599	0.20
Norway	18	109,161	0.41
Pakistan	1	288	0.00
Philippines	26	53,640	0.20
Poland	10	58,094	0.22
Portugal	4	30,442	0.11
Qatar	17	68,028	0.25
Romania	6	9,599	0.04
Saudi Arabia	56	324,382	1.21
Singapore	35	211,899	0.79
South Africa	41	204,797	0.76
Spain	24	432,922	1.61
Sweden	55	563,721	2.10
Switzerland	52	1,569,596	5.85
Taiwan	119	1,214,659	4.53
Thailand	50	137,812	0.51
Turkiye	104	86,338	0.32
UAE	31	121,052	0.45
UK	105	2,509,978	9.35
Totals	3707	26,842,224	100.00

Index Characteristics

Attributes	FTSE All-World Ex US	FTSE USA
Number of constituents	3707	587
Net MCap (USDm)	26,842,224	44,130,652
Dividend Yield %	2.95	1.37
Constituent Sizes (Net MCap USDm)		
Average	7,241	75,180
Largest	523,904	3,074,632
Smallest	20	344
Median	1,832	28,204
Weight of Largest Constituent (%)	1.95	6.97
Top 10 Holdings (% Index MCap)	11.02	30.73

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