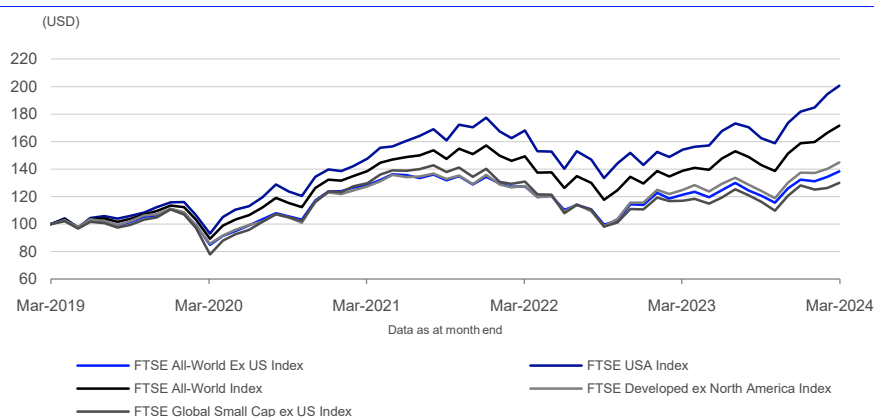


FTSE All-World ex US Index

Data as at: 29 March 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	4.7	14.9	4.7	14.2	8.0	38.6	2.6	6.7	10.5	14.8	17.5
FTSE USA Index	10.3	23.4	10.3	30.1	35.8	100.5	10.7	14.9	11.4	17.4	18.7
FTSE All-World Index	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	17.7
FTSE Developed ex North America Index	5.6	16.9	5.6	16.1	14.0	45.0	4.5	7.7	11.3	15.6	18.1
FTSE Global Small Cap ex US Index	1.6	12.1	1.6	11.3	0.5	30.2	0.2	5.4	11.1	16.1	20.7

* 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	1.5	0.2	0.4	0.3	-11.3	-28.9	-34.4	-34.4
FTSE USA Index	2.8	0.6	0.8	0.8	-10.0	-25.3	-34.1	-34.1
FTSE All-World Index	2.6	0.5	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Developed ex North America Index	1.5	0.3	0.4	-	-11.3	-30.0	-34.1	-
FTSE Global Small Cap ex US Index	1.2	0.0	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	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	584,199	2.11
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	394,519	1.43
ASML Holding	Netherlands	Technology Hardware and Equipment	379,758	1.37
Toyota Motor	Japan	Automobiles and Parts	299,071	1.08
Samsung Electronics	South Korea	Telecommunications Equipment	291,250	1.05
Nestle	Switzerland	Food Producers	283,838	1.03
Tencent Holdings (P Chip)	China	Software and Computer Services	239,394	0.87
LVMH	France	Personal Goods	222,609	0.81
Shell	United Kingdom	Oil, Gas and Coal	215,380	0.78
SAP	Germany	Software and Computer Services	213,668	0.77
Totals			3,123,685	11.30

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	3,564,766	12.90	422	19,119,726	26.20
15	Telecommunications	115	1,121,244	4.06	129	2,062,369	2.83
20	Health Care	284	2,490,325	9.01	350	7,873,633	10.79
30	Financials	535	5,777,279	20.90	612	10,612,919	14.54
35	Real Estate	207	647,062	2.34	243	1,694,147	2.32
40	Consumer Discretionary	535	3,752,209	13.58	624	10,085,893	13.82
45	Consumer Staples	287	1,838,641	6.65	323	3,933,445	5.39
50	Industrials	692	4,225,379	15.29	788	9,666,864	13.25
55	Basic Materials	364	1,736,023	6.28	385	2,508,506	3.44
60	Energy	157	1,583,092	5.73	183	3,396,931	4.65
65	Utilities	199	900,812	3.26	233	2,022,031	2.77
Totals		3714	27,636,831	100.00	4292	72,976,465	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	108	1,365,936	4.94
Austria	7	35,994	0.13
Belgium	15	169,838	0.61
Brazil	82	419,170	1.52
Canada	48	1,749,134	6.33
Chile	21	40,959	0.15
China	1241	1,917,559	6.94
Colombia	3	8,610	0.03
Czech Rep.	4	10,027	0.04
Denmark	17	588,544	2.13
Egypt	3	4,284	0.02
Finland	14	167,477	0.61
France	69	2,003,616	7.25
Germany	70	1,492,507	5.40
Greece	28	44,416	0.16
Hong Kong	72	357,326	1.29
Hungary	4	18,733	0.07
Iceland	11	7,877	0.03
India	228	1,513,179	5.48
Indonesia	42	147,141	0.53
Ireland	5	49,030	0.18
Israel	30	114,897	0.42
Italy	35	514,404	1.86
Japan	506	4,643,013	16.80
Korea	159	958,725	3.47
Kuwait	8	61,094	0.22
Malaysia	39	122,353	0.44
Mexico	38	225,980	0.82
Netherlands	31	862,193	3.12
New Zealand	15	52,532	0.19
Norway	18	112,814	0.41
Pakistan	1	282	0.00
Philippines	24	51,939	0.19
Poland	10	58,410	0.21
Portugal	4	28,355	0.10
Qatar	17	65,538	0.24
Romania	7	10,738	0.04
Saudi Arabia	60	335,809	1.22
Singapore	36	221,195	0.80
South Africa	40	210,899	0.76
Spain	25	475,631	1.72
Sweden	52	559,175	2.02
Switzerland	52	1,579,309	5.71
Taiwan	122	1,319,644	4.77
Thailand	50	135,590	0.49
Turkiye	109	85,458	0.31
UAE	31	120,185	0.43
UK	103	2,599,313	9.41
Totals	3714	27,636,831	100.00

Index Characteristics

Attributes	FTSE All-World Ex US	FTSE USA
Number of constituents	3714	578
Net MCap (USDm)	27,636,831	45,339,634
Dividend Yield %	2.88	1.34
Constituent Sizes (Net MCap USDm)		
Average	7,441	78,442
Largest	584,199	3,127,258
Smallest	22	344
Median	1,853	29,578
Weight of Largest Constituent (%)	2.11	6.90
Top 10 Holdings (% Index MCap)	11.30	30.72

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