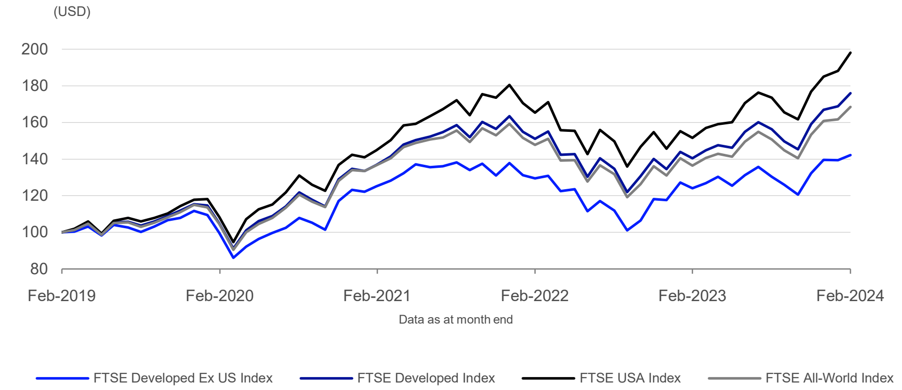
FTSE Developed ex US Index

Data as at: 29 February 2024

The FTSE Developed ex US Index is part of a range of indexes designed to help US investors benchmark their international investments. The index comprises Large (85%) and Mid (15%) cap stocks providing coverage of Developed markets (24 countries) 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 Developed Ex US Index	7.5	9.1	1.8	14.7	13.7	42.2	4.4	7.3	11.7	15.6	18.1
FTSE Developed Index	10.5	12.5	5.3	25.2	28.6	76.0	8.7	12.0	10.5	15.8	18.1
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

* 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 Developed Ex US Index	-4	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7
FTSE Developed Index	5.1	-0.3	8.2	23.9	-8.6	28	16.7	21.4	-17.8	24.2
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

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Ex US Index	1.2	0.2	0.4	0.3	-11.3	-28.9	-34.7	-34.7
FTSE Developed Index	2.3	0.5	0.7	0.6	-10.4	-26.1	-34.0	-34.0
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

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	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	372,182	1.84
ASML Holding	Netherlands	Technology Hardware and Equipment	371,259	1.84
Toyota Motor	Japan	Automobiles and Parts	288,781	1.43
Nestle	Switzerland	Food Producers	278,234	1.38
Samsung Electronics	South Korea	Telecommunications Equipment	262,293	1.30
LVMH	France	Personal Goods	225,487	1.12
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	210,192	1.04
Shell	United Kingdom	Oil, Gas and Coal	205,359	1.02
SAP	Germany	Software and Computer Services	205,100	1.02
AstraZeneca	United Kingdom	Pharmaceuticals and Biotechnology	186,486	0.92
Totals			**2,605,373**	**12.91**

ICB Supersector Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	104	1,818,025	9.01
15	Telecommunications	46	826,414	4.09
20	Health Care	107	2,219,759	11.00
30	Financials	219	4,049,419	20.06
35	Real Estate	105	469,570	2.33
40	Consumer Discretionary	265	2,915,611	14.44
45	Consumer Staples	127	1,439,172	7.13
50	Industrials	323	3,545,705	17.56
55	Basic Materials	118	1,236,229	6.12
60	Energy	45	1,050,310	5.20
65	Utilities	61	616,002	3.05
Totals		**1520**	**20,186,216**	**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

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, Sterling, Yen, Euro and Local

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	109	1,332,052	6.60
Austria	8	34,577	0.17
Belgium	15	155,318	0.77
Canada	49	1,679,371	8.32
Denmark	18	569,027	2.82
Finland	15	173,975	0.86
France	71	1,960,694	9.71
Germany	73	1,445,747	7.16
Hong Kong	76	379,482	1.88
Ireland	5	46,068	0.23
Israel	30	112,559	0.56
Italy	34	478,866	2.37
Japan	511	4,538,109	22.48
Korea	157	906,923	4.49
Netherlands	31	835,036	4.14
New Zealand	15	52,599	0.26
Norway	18	109,161	0.54
Poland	10	58,094	0.29
Portugal	4	30,442	0.15
Singapore	35	211,899	1.05
Spain	24	432,922	2.14
Sweden	55	563,721	2.79
Switzerland	52	1,569,596	7.78
UK	105	2,509,978	12.43
Totals	**1520**	**20,186,216**	**100.00**

Index Characteristics

Attributes	FTSE Developed Ex US
Number of constituents	1520
Net MCap (USDm)	20,186,216
Dividend Yield %	2.90
Constituent Sizes (Net MCap USDm)	
Average	13,280
Largest	372,182
Smallest	135
Median	4,497
Weight of Largest Constituent (%)	1.84
Top 10 Holdings (% Index MCap)	12.91

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:

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