

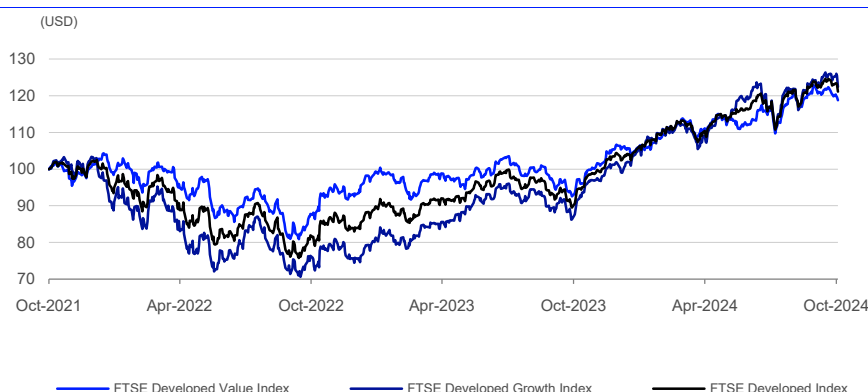
# FTSE Developed Value and Growth Indices

Data as at: 31 October 2024

The FTSE Global Style Indices are designed to reflect the performance of large, mid and small cap securities in the FTSE Global Equity Index Series (GEIS) exhibiting value and growth characteristics. The growth and value indices use three highly representative characteristics: Value as determined by Book-to-Price ratio (B/P), and Growth as determined by a combination of two-year forecast I/B/E/S earnings growth rate and five-year historical sales-per-share.

The FTSE Developed Value Index measures the performance of the investable securities in the developed large and mid cap value segment of the market, which includes companies that are considered more value oriented relative to the overall market. The FTSE Developed Growth Index measures the performance of the investable securities in the developed large and mid cap growth segment of the market, which includes companies with higher growth earning potential. The indices are constructed to provide a comprehensive and unbiased barometer for this market segment and is reviewed annually to accurately reflect the changes in the market over time.

## 3-Year Performance - Total Return



## Performance and Volatility - Total Return

Index ()	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR

\* 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

## FEATURES

### Coverage

The index is a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% 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, available 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 - Developed Value

Constituent	Country/Market	ICB Sector	FTSE Developed Value (Wgt %)	FTSE Developed (Wgt %)	Diff %
JPMorgan Chase & Co	United States	Banks	1.85	0.91	0.94
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	1.72	0.84	0.87
Exxon Mobil Corporation	United States	Oil, Gas and Coal	1.53	0.75	0.78
Johnson & Johnson	United States	Pharmaceuticals and Biotechnology	1.12	0.55	0.57
Bank of America	United States	Banks	0.83	0.41	0.42
Walmart	United States	Retailers	0.77	0.51	0.27
Chevron	United States	Oil, Gas and Coal	0.75	0.37	0.38
SAP	Germany	Software and Computer Services	0.75	0.37	0.38
Procter & Gamble	United States	Personal Care, Drug and Grocery Stores	0.68	0.56	0.12
Berkshire Hathaway - CL A	United States	Investment Banking and Brokerage Services	0.68	0.34	0.35
Totals			10.68	5.61	

Top 10 Constituents - Developed Growth

Constituent	Country/Market	ICB Sector	FTSE Developed Growth (Wgt %)	FTSE Developed (Wgt %)	Diff %
Apple Inc.	United States	Technology Hardware and Equipment	9.26	4.70	4.55
Nvidia	United States	Technology Hardware and Equipment	8.76	4.45	4.31
Microsoft Corp	United States	Software and Computer Services	8.52	4.33	4.19
Amazon.Com	United States	Retailers	4.88	2.48	2.40
Meta Platforms Inc	United States	Software and Computer Services	3.51	1.78	1.72
Alphabet Class A	United States	Software and Computer Services	2.84	1.44	1.39
Alphabet Class C	United States	Software and Computer Services	2.40	1.22	1.18
Broadcom	United States	Technology Hardware and Equipment	2.18	1.11	1.07
Tesla	United States	Automobiles and Parts	1.96	0.99	0.96
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	1.87	0.95	0.92
Totals			46.18	23.45	

ICB Supersector Breakdown - Developed Value

ICB Code		FTSE Developed Value		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	124	5.88	192	28.02	-22.14
15	Telecommunications	48	4.67	49	2.64	2.03
20	Health Care	136	10.66	167	10.99	-0.33
30	Financials	272	24.40	287	14.13	10.27
35	Real Estate	135	4.01	138	2.36	1.65
40	Consumer Discretionary	284	10.01	327	13.56	-3.55
45	Consumer Staples	149	7.13	155	5.12	2.01
50	Industrials	377	15.82	406	13.50	2.33
55	Basic Materials	127	4.80	131	2.81	1.99
60	Energy	66	7.46	72	3.98	3.49
65	Utilities	91	5.15	93	2.89	2.26
Totals		1809	100.00	2017	100.00	

INFORMATION

Index Universe

FTSE Global All Cap Index

Index Launch

15 March 2019

Base Date

21 September 2018

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD ,GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in September

ICB Supersector Breakdown - Developed Growth

		FTSE Developed Growth		FTSE Developed		
ICB Code		No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	118	49.46	192	28.02	21.43
15	Telecommunications	12	0.68	49	2.64	-1.96
20	Health Care	89	11.31	167	10.99	0.32
30	Financials	73	4.19	287	14.13	-9.94
35	Real Estate	16	0.76	138	2.36	-1.60
40	Consumer Discretionary	130	16.99	327	13.56	3.43
45	Consumer Staples	40	3.18	155	5.12	-1.95
50	Industrials	143	11.25	406	13.50	-2.25
55	Basic Materials	30	0.88	131	2.81	-1.93
60	Energy	17	0.60	72	3.98	-3.38
65	Utilities	12	0.71	93	2.89	-2.18
Totals		680	100.00	2017	100.00	

Country/Market Breakdown

	FTSE Developed Value		FTSE Developed		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	98	3.34	104	2.01	1.33
Austria	7	0.11	7	0.05	0.06
Belgium	11	0.38	13	0.25	0.13
Canada	45	4.49	48	2.67	1.82
Denmark	12	0.30	19	0.78	-0.48
Finland	14	0.46	14	0.25	0.21
France	66	4.36	67	2.62	1.74
Germany	65	4.10	67	2.18	1.93
Hong Kong	68	1.09	70	0.57	0.51
Ireland	5	0.13	5	0.07	0.06
Israel	27	0.31	29	0.17	0.14
Italy	34	1.25	36	0.75	0.50
Japan	472	11.11	496	6.42	4.69
Korea	145	2.06	157	1.19	0.87
Netherlands	23	0.82	29	1.05	-0.22
New Zealand	12	0.12	13	0.08	0.04
Norway	14	0.26	16	0.15	0.11
Poland	9	0.11	10	0.08	0.03
Portugal	4	0.08	4	0.04	0.04
Singapore	35	0.71	35	0.35	0.36
Spain	24	1.16	24	0.70	0.46
Sweden	50	1.23	53	0.81	0.42
Switzerland	49	3.25	53	2.37	0.87
UK	92	5.84	100	3.85	1.99
USA	428	52.92	548	70.53	-17.61
Totals	1809	100.00	2017	100.00	

Country/Market Breakdown

	FTSE Developed Growth		FTSE Developed		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	30	0.73	104	2.01	-1.29
Austria	1	0.00	7	0.05	-0.05
Belgium	5	0.13	13	0.25	-0.12
Canada	15	0.91	48	2.67	-1.76
Denmark	9	1.24	19	0.78	0.46
Finland	4	0.05	14	0.25	-0.20
France	20	0.93	67	2.62	-1.68
Germany	19	0.31	67	2.18	-1.86
Hong Kong	10	0.08	70	0.57	-0.50
Ireland	1	0.01	5	0.07	-0.06
Israel	6	0.04	29	0.17	-0.13
Italy	11	0.26	36	0.75	-0.49
Japan	84	1.88	496	6.42	-4.54
Korea	50	0.35	157	1.19	-0.84
Netherlands	12	1.26	29	1.05	0.22
New Zealand	2	0.04	13	0.08	-0.04
Norway	7	0.04	16	0.15	-0.11
Poland	6	0.05	10	0.08	-0.03
Portugal	1	0.00	4	0.04	-0.04
Singapore	3	0.01	35	0.35	-0.34
Spain	5	0.25	24	0.70	-0.45
Sweden	25	0.40	53	0.81	-0.41
Switzerland	23	1.53	53	2.37	-0.84
UK	31	1.92	100	3.85	-1.93
USA	300	87.57	548	70.53	17.05
Totals	680	100.00	2017	100.00	

Index Characteristics

Attributes	FTSE Developed Value	FTSE Developed Growth	FTSE Developed
Number of constituents	1809	680	2017
Net MCap (USDm)	34,287,426	35,425,359	69,712,785
Dividend Yield %	2.82	0.79	1.79
Constituent Sizes (Net MCap USDm)			
Average	18,954	52,096	34,563
Largest	635,145	3,279,461	3,279,461
Smallest	32	22	127
Median	5,996	8,637	8,380
Weight of Largest Constituent (%)	1.85	9.26	4.70
Top 10 Holdings (% Index MCap)	10.68	46.16	23.46

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