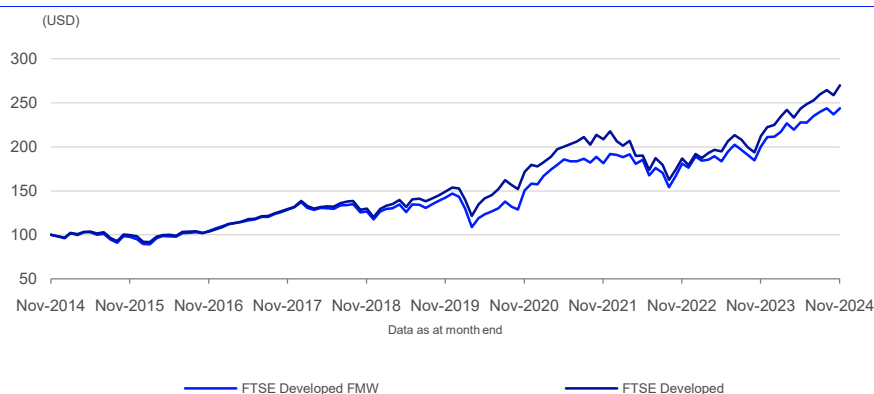


# FTSE Developed Fundamentally-weighted Index

Data as at: 29 November 2024

The FTSE Developed Fundamentally-weighted Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The four accounting measures are Net Income before extraordinary credits and charges, Cashflow Adjusted for Financial Leverage, Dividends + Buybacks and Book Value. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

## 10-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 FMW	1.6	6.9	15.5	21.7	34.4	71.5	10.3	11.4	9.3	15.2	18.6
FTSE Developed	4.0	11.0	21.4	27.4	29.5	81.3	9.0	12.6	10.3	16.3	17.9

\* 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 FMW	3.9	-3.3	12.9	22.1	-10.5	25.2	7.5	21.5	-8.2	19.7
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed FMW	2.3	0.7	0.6	0.6	-7.4	-22.3	-37.3	-37.3
FTSE Developed	2.6	0.5	0.7	0.7	-8.2	-26.1	-34.0	-34.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

### Liquidity

Stocks in the underlying universe 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 indexes are calculated based on price and total return methodologies, and available 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/Market	ICB Sector	FTSE Developed FMW (Wgt %)	FTSE Developed (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware and Equipment	2.31	4.74	-2.43
Microsoft Corp	USA	Software and Computer Services	2.13	4.33	-2.20
JPMorgan Chase & Co	USA	Banks	1.25	0.98	0.27
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.17	0.73	0.44
Alphabet Class A	USA	Software and Computer Services	1.15	1.36	-0.21
Meta Platforms Inc	USA	Software and Computer Services	1.13	1.73	-0.59
Alphabet Class C	USA	Software and Computer Services	1.05	1.15	-0.10
Shell	UK	Oil Gas and Coal	0.97	0.28	0.69
Bank of America	USA	Banks	0.90	0.44	0.46
Chevron	USA	Oil Gas and Coal	0.90	0.38	0.51
Totals			12.96	16.12	

ICB Industry Breakdown

		FTSE Developed FMW		FTSE Developed		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	131	14.92	192	28.00	-13.08
15	Telecommunications	41	5.28	49	2.59	2.69
20	Health Care	120	9.07	167	10.40	-1.33
30	Financials	256	21.14	287	14.53	6.61
35	Real Estate	113	3.78	138	2.33	1.45
40	Consumer Discretionary	218	10.59	327	14.18	-3.59
45	Consumer Staples	108	5.89	155	4.98	0.91
50	Industrials	310	12.79	406	13.57	-0.78
55	Basic Materials	111	4.77	131	2.62	2.15
60	Energy	68	8.22	71	3.97	4.24
65	Utilities	83	3.56	93	2.83	0.73
Totals		1559	100.00	2016	100.00	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

10 May 2019

Base Date

21 September 2001

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Annually in September with implementation in March, June, September & December

Country/Market Breakdown

	FTSE Developed FMW		FTSE Developed		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	76	2.60	104	1.99	0.62
Austria	6	0.12	7	0.05	0.07
Belgium	11	0.28	13	0.24	0.04
Canada	48	3.67	48	2.73	0.94
Denmark	14	0.56	19	0.72	-0.16
Finland	14	0.41	14	0.23	0.18
France	55	3.37	67	2.41	0.96
Germany	54	3.29	67	2.09	1.21
Hong Kong	43	1.47	70	0.53	0.94
Ireland	5	0.08	5	0.07	0.02
Israel	9	0.18	29	0.17	0.01
Italy	30	1.17	36	0.68	0.49
Japan	322	9.12	496	6.19	2.93
Korea	75	2.31	157	1.08	1.23
Netherlands	26	1.19	29	0.99	0.19
New Zealand	6	0.05	13	0.08	-0.03
Norway	9	0.31	16	0.15	0.16
Poland	6	0.11	10	0.07	0.03
Portugal	4	0.06	4	0.04	0.02
Singapore	28	0.59	35	0.35	0.24
Spain	23	1.15	24	0.65	0.51
Sweden	40	0.90	53	0.75	0.15
Switzerland	43	2.88	53	2.23	0.65
UK	95	6.75	100	3.75	3.01
USA	517	57.37	547	71.78	-14.40
Totals	1559	100.00	2016	100.00	

Index Characteristics

Attributes	FTSE Developed FMW	FTSE Developed
Number of constituents	1559	2016
Dividend Yield %	2.79	1.71
Constituent (Wgt %)		
Average	0.06	0.05
Largest	2.31	4.74
Median	0.03	0.01
Top 10 Holdings (Wgt %)	12.96	23.72

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