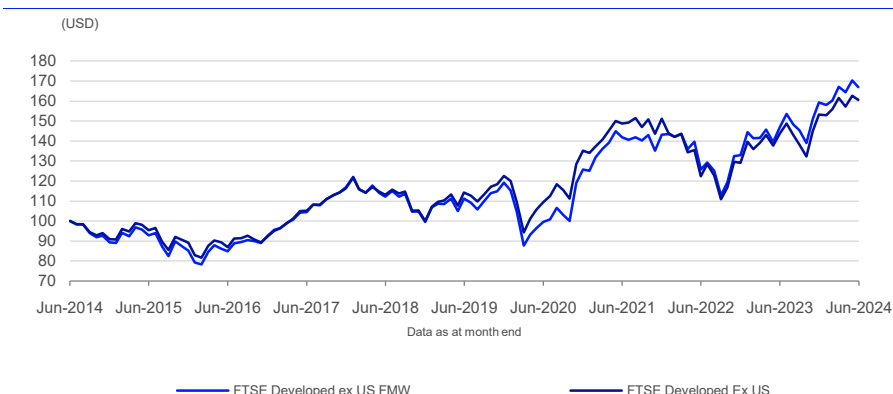


FTSE Developed ex US FMW Index

Data as at: 28 June 2024

The FTSE Developed ex US FMW 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 ex US FMW	-0.1	4.8	4.8	13.5	17.7	50.2	5.6	8.5	11.4	15.9	18.9
FTSE Developed Ex US	-0.7	4.8	4.8	11.6	7.9	40.6	2.6	7.0	11.4	15.8	18.0

* 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 FMW	-4.8	-4.7	8.6	26.3	-14.8	19.8	5.5	13.9	-7.2	19.9
FTSE Developed Ex US	-4.0	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7

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 FMW	1.2	0.3	0.4	0.3		-9.6	-25.3	-37.2	-39.4
FTSE Developed Ex US	1.1	0.2	0.4	0.3		-11.3	-28.9	-34.7	-34.7

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 ex US FMW (Wgt %)	FTSE Developed Ex US (Wgt %)	Diff %
Shell	UK	Oil Gas and Coal	2.54	1.13	1.41
Samsung Electronics	Korea	Telecommunications Equipment	2.28	1.39	0.90
Toyota Motor	Japan	Automobiles and Parts	1.46	1.19	0.27
TotalEnergies SE	France	Oil Gas and Coal	1.29	0.66	0.63
HSBC Hldgs	UK	Banks	1.24	0.80	0.44
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	1.24	1.07	0.16
Nestle	Switzerland	Food Producers	1.05	1.32	-0.26
BP	UK	Oil Gas and Coal	0.93	0.50	0.43
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	0.87	0.94	-0.08
SK Hynix	Korea	Technology Hardware and Equipment	0.84	0.46	0.39
Totals			13.74	9.46	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Developed ex US FMW		FTSE Developed Ex US		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	60	4.98	108	9.17	-4.20
15	Telecommunications	30	6.36	42	4.11	2.25
20	Health Care	58	7.20	104	11.49	-4.30
30	Financials	182	25.87	211	20.75	5.12
35	Real Estate	81	4.24	105	2.27	1.97
40	Consumer Discretionary	151	11.56	256	13.21	-1.65
45	Consumer Staples	72	6.20	123	6.81	-0.61
50	Industrials	219	13.34	319	17.42	-4.08
55	Basic Materials	96	7.95	119	6.15	1.80
60	Energy	41	9.05	46	5.46	3.59
65	Utilities	50	3.26	60	3.15	0.11
Totals		1040	100.00	1493	100.00	

INFORMATION

Index Universe

FTSE Developed ex US 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 ex US FMW		FTSE Developed Ex US		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	76	5.80	105	6.78	-0.98
Austria	6	0.27	7	0.18	0.09
Belgium	13	0.71	14	0.78	-0.07
Canada	49	7.88	48	8.39	-0.51
Denmark	16	1.38	18	3.08	-1.70
Finland	15	0.94	14	0.85	0.09
France	58	7.89	69	8.95	-1.06
Germany	54	7.58	70	7.07	0.51
Hong Kong	44	2.66	72	1.75	0.91
Ireland	5	0.16	5	0.23	-0.07
Israel	8	0.38	30	0.53	-0.15
Italy	26	2.73	34	2.38	0.35
Japan	313	21.39	502	21.59	-0.20
Korea	76	7.19	160	4.65	2.54
Netherlands	27	2.92	31	4.32	-1.41
New Zealand	6	0.10	15	0.26	-0.16
Norway	10	0.64	17	0.55	0.09
Poland	5	0.26	10	0.30	-0.04
Portugal	4	0.16	4	0.15	0.01
Singapore	26	1.20	36	1.12	0.08
Spain	23	2.80	25	2.26	0.54
Sweden	40	2.18	52	2.78	-0.60
Switzerland	42	6.68	52	7.96	-1.27
UK	98	16.09	103	13.08	3.01
Totals	1040	100.00	1493	100.00	

Index Characteristics

Attributes	FTSE Developed ex US FMW	FTSE Developed Ex US
Number of constituents	1040	1493
Dividend Yield %	3.75	2.93
Constituent (Wgt %)		
Average	0.10	0.07
Largest	2.54	2.17
Median	0.04	0.02
Top 10 Holdings (Wgt %)	13.74	13.46

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