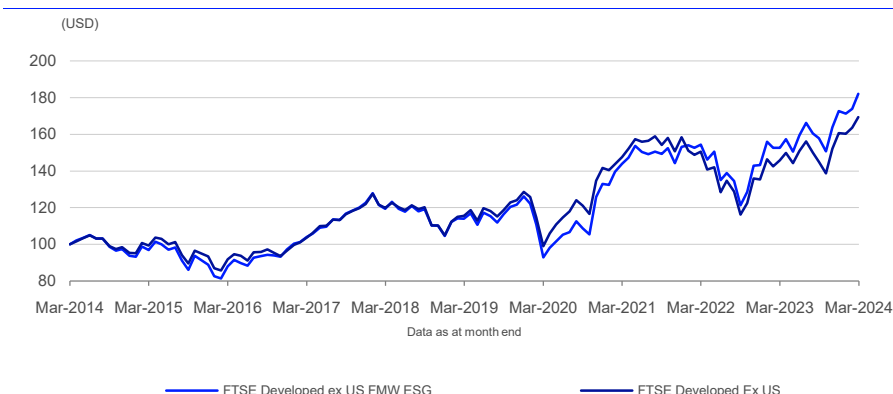


# FTSE Developed ex US FMW ESG Index

Data as at: 29 March 2024

The FTSE Developed ex US FMW ESG Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The index additionally incorporates a tilt towards Environmental, Social and Governance considerations as detailed in the FTSE ESG Index Series Ground Rules. 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 ESG	5.5	15.3	5.5	19.2	26.5	59.8	8.1	9.8	11.5	16.0	19.3
FTSE Developed Ex US	5.5	16.9	5.5	16.1	14.8	46.7	4.7	8.0	11.2	15.6	18.2

\* 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 ESG	-4.7	-5.2	9.2	26.2	-14.7	20.6	5.4	15.2	-6.5	20.5
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 ESG	1.8	0.5	0.5	0.4	-9.3	-25.3	-37.1	-38.8
FTSE Developed Ex US	1.6	0.3	0.4	0.4	-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 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	FTSE Developed ex US FMW ESG (Wgt %)	FTSE Developed Ex US (Wgt %)	Diff %
Shell	UK	Oil Gas and Coal	2.50	1.04	1.46
Samsung Electronics	Korea	Telecommunications Equipment	2.40	1.40	1.00
Toyota Motor	Japan	Automobiles and Parts	2.34	1.44	0.90
TotalEnergies SE	France	Oil Gas and Coal	1.52	0.68	0.84
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	1.44	0.97	0.47
Nestle	Switzerland	Food Producers	1.25	1.37	-0.12
HSBC Hldgs	UK	Banks	1.16	0.72	0.44
Royal Bank Of Canada	Canada	Banks	0.98	0.68	0.30
Toronto-Dominion Com	Canada	Banks	0.94	0.52	0.43
BP	UK	Oil Gas and Coal	0.85	0.50	0.35
Totals			15.38	9.32	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Developed ex US FMW ESG		FTSE Developed Ex US		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	39	4.74	108	8.98	-4.25
15	Telecommunications	28	6.58	42	4.12	2.46
20	Health Care	40	6.81	105	10.87	-4.06
30	Financials	125	25.39	212	20.20	5.18
35	Real Estate	47	4.58	105	2.40	2.18
40	Consumer Discretionary	84	12.46	258	14.16	-1.70
45	Consumer Staples	47	6.10	124	6.96	-0.85
50	Industrials	126	12.99	321	17.60	-4.61
55	Basic Materials	71	8.15	120	6.26	1.89
60	Energy	34	9.06	46	5.39	3.67
65	Utilities	35	3.16	60	3.06	0.10
Totals		676	100.00	1501	100.00	

INFORMATION

Index Universe

FTSE Developed ex US Index

Index Launch

10 May 2019

Base Date

16 September 2011

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available 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 Breakdown

	FTSE Developed ex US FMW ESG		FTSE Developed Ex US		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	54	6.53	108	6.58	-0.05
Austria	2	0.10	7	0.17	-0.07
Belgium	7	0.56	15	0.82	-0.26
Canada	42	8.06	48	8.43	-0.37
Denmark	9	0.77	17	2.84	-2.06
Finland	11	0.85	14	0.81	0.04
France	48	9.53	69	9.65	-0.13
Germany	41	7.52	70	7.19	0.33
Hong Kong	26	2.21	72	1.72	0.49
Ireland	3	0.09	5	0.24	-0.15
Israel	5	0.35	30	0.55	-0.20
Italy	16	3.19	35	2.48	0.71
Japan	174	22.10	506	22.37	-0.27
Korea	40	6.33	159	4.62	1.71
Netherlands	19	2.48	31	4.15	-1.68
New Zealand	2	0.05	15	0.25	-0.21
Norway	8	0.48	18	0.54	-0.06
Poland	3	0.10	10	0.28	-0.18
Portugal	2	0.13	4	0.14	0.00
Singapore	12	1.18	36	1.07	0.11
Spain	21	3.30	25	2.29	1.01
Sweden	26	1.72	52	2.69	-0.97
Switzerland	25	6.40	52	7.61	-1.21
UK	80	15.99	103	12.52	3.47
Totals	676	100.00	1501	100.00	

Index Characteristics

Attributes	FTSE Developed ex US FMW ESG	FTSE Developed Ex US
Number of constituents	676	1501
Dividend Yield %	3.74	2.83
Constituent (Wgt %)		
Average	0.15	0.07
Largest	2.50	1.90
Median	0.07	0.02
Top 10 Holdings (Wgt %)	15.38	13.01

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