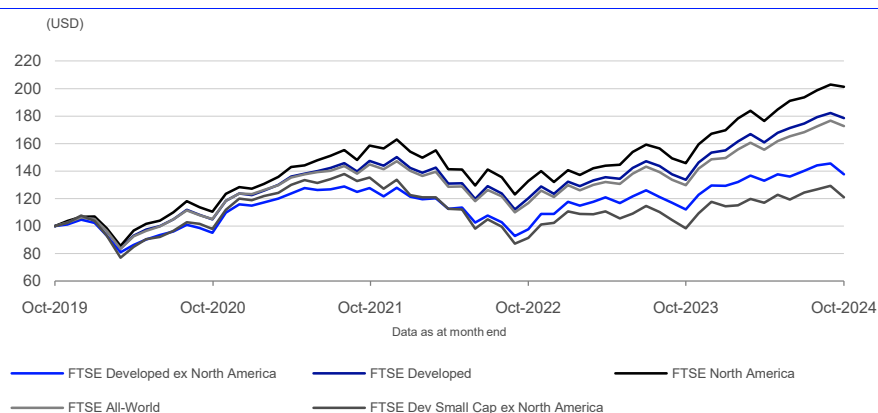


# FTSE Developed ex North America Index

Data as at: 31 October 2024

The FTSE Developed ex North America Index is part of a range of indexes designed to help investors benchmark their international investments. The index comprises Large and Mid cap stocks providing coverage of Developed markets, excluding the US and Canada. 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 North America	-1.9	3.4	6.3	22.8	7.8	37.5	2.5	6.6	12.3	16.3	18.0
FTSE Developed	2.3	11.0	16.3	33.6	21.1	78.4	6.6	12.3	10.5	16.4	17.8
FTSE North America	3.9	14.1	20.5	38.0	27.0	101.2	8.3	15.0	11.9	17.9	18.3
FTSE All-World	2.6	11.0	16.2	33.1	19.1	72.6	6.0	11.5	10.1	15.9	17.4
FTSE Dev Small Cap ex North America	-2.8	3.5	2.8	22.8	-10.6	20.9	-3.7	3.9	14.0	18.5	21.5

\* 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 North America	-4.6	0.0	2.0	27.1	-14.0	22.1	10.5	10.4	-14.9	18.9
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE North America	12.6	-0.4	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
FTSE Dev Small Cap ex North America	-4.7	8.0	-0.7	33.3	-18.1	23.0	11.3	11.5	-23.4	14.9

## 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

Index rules 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. Net of tax indexes are also available.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex North America	1.8	0.2	0.4	0.4	-9.0	-29.0	-34.1	-34.3
FTSE Developed	3.1	0.4	0.7	0.7	-8.2	-26.1	-34.0	-34.0
FTSE North America	3.1	0.5	0.8	0.8	-8.3	-25.1	-34.4	-34.4
FTSE All-World	3.1	0.4	0.7	0.6	-8.2	-26.0	-33.7	-33.7
FTSE Dev Small Cap ex North America	1.6	-0.2	0.2	0.3	-8.5	-37.9	-39.9	-42.9

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	343,021	1.84
ASML Holding	Netherlands	Technology Hardware and Equipment	265,267	1.42
SAP	Germany	Software and Computer Services	255,682	1.37
Nestle	Switzerland	Food Producers	242,590	1.30
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	221,250	1.18
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	214,074	1.15
AstraZeneca	UK	Pharmaceuticals and Biotechnology	212,616	1.14
Toyota Motor	Japan	Automobiles and Parts	208,795	1.12
Shell	UK	Oil Gas and Coal	208,594	1.12
Samsung Electronics	Korea	Telecommunications Equipment	204,130	1.09
Totals			2,376,019	12.71

ICB Supersector Breakdown

		FTSE Developed ex North America			FTSE Developed		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	106	1,515,880	8.11	192	19,536,889	28.02
1510	Telecommunications	38	770,794	4.12	49	1,840,915	2.64
2010	Health Care	103	2,346,824	12.56	167	7,659,192	10.99
3010	Banks	89	2,061,572	11.03	111	4,238,638	6.08
3020	Financial Services	56	698,688	3.74	93	3,418,574	4.90
3030	Insurance	54	983,999	5.27	83	2,195,249	3.15
3510	Real Estate	104	498,735	2.67	138	1,646,406	2.36
4010	Automobiles and Parts	51	695,006	3.72	59	1,545,270	2.22
4020	Consumer Products and Services	82	1,019,388	5.46	101	1,799,284	2.58
4030	Media	23	242,482	1.30	37	954,773	1.37
4040	Retailers	38	298,085	1.60	58	3,892,566	5.58
4050	Travel and Leisure	51	269,308	1.44	72	1,258,952	1.81
4510	Food Beverage and Tobacco	75	889,658	4.76	100	2,189,606	3.14
4520	Personal Care Drug and Grocery Stores	40	489,135	2.62	55	1,381,187	1.98
5010	Construction and Materials	56	555,742	2.97	63	854,550	1.23
5020	Industrial Goods and Services	254	2,977,205	15.93	343	8,554,335	12.27
5510	Basic Resources	49	597,657	3.20	62	1,012,937	1.45
5520	Chemicals	58	467,084	2.50	69	943,928	1.35
6010	Energy	37	704,939	3.77	72	2,771,924	3.98
6510	Utilities	57	604,615	3.24	93	2,017,611	2.89
Totals		1421	18,686,794	100.00	2017	69,712,785	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

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, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	104	1,404,074	7.51
Austria	7	38,335	0.21
Belgium	13	175,962	0.94
Denmark	19	541,433	2.90
Finland	14	175,471	0.94
France	67	1,824,873	9.77
Germany	67	1,518,909	8.13
Hong Kong	70	399,133	2.14
Ireland	5	49,965	0.27
Israel	29	120,348	0.64
Italy	36	522,875	2.80
Japan	496	4,475,682	23.95
Korea	157	830,859	4.45
Netherlands	29	729,422	3.90
New Zealand	13	53,711	0.29
Norway	16	105,733	0.57
Poland	10	54,444	0.29
Portugal	4	28,451	0.15
Singapore	35	246,731	1.32
Spain	24	487,662	2.61
Sweden	53	563,788	3.02
Switzerland	53	1,655,591	8.86
UK	100	2,683,343	14.36
Totals	1421	18,686,794	100.00

Index Characteristics

Attributes	FTSE Developed ex North America	FTSE Developed
Number of constituents	1421	2017
Net MCap (USDm)	18,686,794	69,712,785
Dividend Yield %	3.01	1.79
Constituent Sizes (Net MCap USDm)		
Average	13,150	34,563
Largest	343,021	3,279,461
Smallest	127	127
Median	4,635	8,380
Weight of Largest Constituent (%)	1.84	4.70
Top 10 Holdings (% Index MCap)	12.71	23.46

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