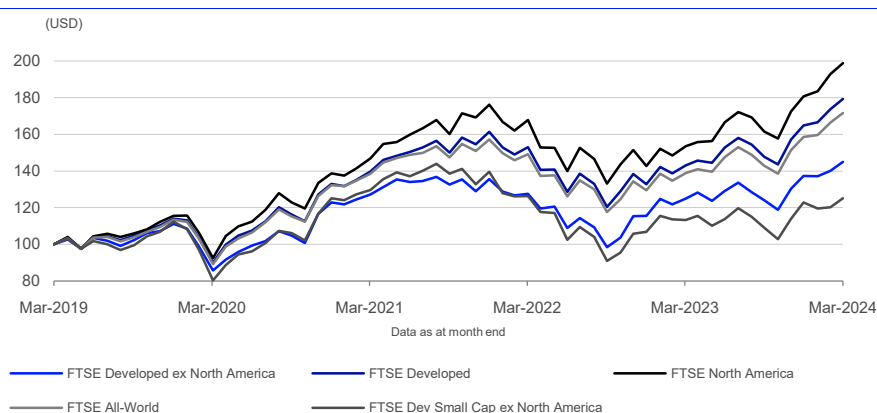


FTSE Developed ex North America Index

Data as at: 29 March 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	5.6	16.9	5.6	16.1	14.0	45.0	4.5	7.7	11.3	15.6	18.1
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	18.1
FTSE North America	10.1	23.2	10.1	29.6	35.4	98.9	10.6	14.7	11.3	17.3	18.6
FTSE All-World	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	17.7
FTSE Dev Small Cap ex North America	1.8	14.7	1.8	10.4	-3.6	25.1	-1.2	4.6	13.2	18.0	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	1.5	0.3	0.4	0.3	-11.3	-30.0	-34.1	-34.3
FTSE Developed	2.7	0.6	0.7	0.7	-10.4	-26.1	-34.0	-34.0
FTSE North America	2.7	0.6	0.8	0.8	-10.1	-25.1	-34.4	-34.4
FTSE All-World	2.6	0.5	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Dev Small Cap ex North America	0.9	-0.1	0.2	0.2	-15.8	-39.1	-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	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	394,519	2.08
ASML Holding	Netherlands	Technology Hardware and Equipment	379,758	2.00
Toyota Motor	Japan	Automobiles and Parts	299,071	1.57
Samsung Electronics	Korea	Telecommunications Equipment	291,250	1.53
Nestle	Switzerland	Food Producers	283,838	1.49
LVMH	France	Personal Goods	222,609	1.17
Shell	UK	Oil Gas and Coal	215,380	1.13
SAP	Germany	Software and Computer Services	213,668	1.12
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	200,621	1.06
AstraZeneca	UK	Pharmaceuticals and Biotechnology	199,201	1.05
Totals			2,699,915	14.20

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	105	1,698,992	8.94	191	17,419,749	26.35
1510	Telecommunications	40	837,464	4.41	56	1,796,669	2.72
2010	Health Care	105	2,256,506	11.87	171	7,639,815	11.56
3010	Banks	85	1,898,907	9.99	107	3,889,754	5.88
3020	Financial Services	58	655,069	3.45	97	3,057,879	4.63
3030	Insurance	54	933,139	4.91	85	2,082,106	3.15
3510	Real Estate	105	498,288	2.62	141	1,545,374	2.34
4010	Automobiles and Parts	52	924,260	4.86	64	1,619,601	2.45
4020	Consumer Products and Services	87	1,118,792	5.89	105	1,876,603	2.84
4030	Media	22	237,111	1.25	39	900,346	1.36
4040	Retailers	39	286,426	1.51	61	3,648,231	5.52
4050	Travel and Leisure	54	271,191	1.43	78	1,228,163	1.86
4510	Food Beverage and Tobacco	76	940,787	4.95	102	2,190,022	3.31
4520	Personal Care Drug and Grocery Stores	44	462,353	2.43	58	1,349,031	2.04
5010	Construction and Materials	62	565,241	2.97	70	846,643	1.28
5020	Industrial Goods and Services	257	2,930,997	15.42	347	8,248,374	12.48
5510	Basic Resources	51	630,599	3.32	64	1,015,716	1.54
5520	Chemicals	63	520,654	2.74	77	1,056,099	1.60
6010	Energy	37	781,098	4.11	72	2,932,711	4.44
6510	Utilities	57	562,356	2.96	94	1,756,112	2.66
Totals		1453	19,010,231	100.00	2079	66,099,000	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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	108	1,365,936	7.19
Austria	7	35,994	0.19
Belgium	15	169,838	0.89
Denmark	17	588,544	3.10
Finland	14	167,477	0.88
France	69	2,003,616	10.54
Germany	70	1,492,507	7.85
Hong Kong	72	357,326	1.88
Ireland	5	49,030	0.26
Israel	30	114,897	0.60
Italy	35	514,404	2.71
Japan	506	4,643,013	24.42
Korea	159	958,725	5.04
Netherlands	31	862,193	4.54
New Zealand	15	52,532	0.28
Norway	18	112,814	0.59
Poland	10	58,410	0.31
Portugal	4	28,355	0.15
Singapore	36	221,195	1.16
Spain	25	475,631	2.50
Sweden	52	559,175	2.94
Switzerland	52	1,579,309	8.31
UK	103	2,599,313	13.67
Totals	1453	19,010,231	100.00

Index Characteristics

Attributes	FTSE Developed ex North America	FTSE Developed
Number of constituents	1453	2079
Net MCap (USDm)	19,010,231	66,099,000
Dividend Yield %	2.80	1.81
Constituent Sizes (Net MCap USDm)		
Average	13,083	31,794
Largest	394,519	3,127,258
Smallest	136	136
Median	4,430	8,189
Weight of Largest Constituent (%)	2.08	4.73
Top 10 Holdings (% Index MCap)	14.20	21.07

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659