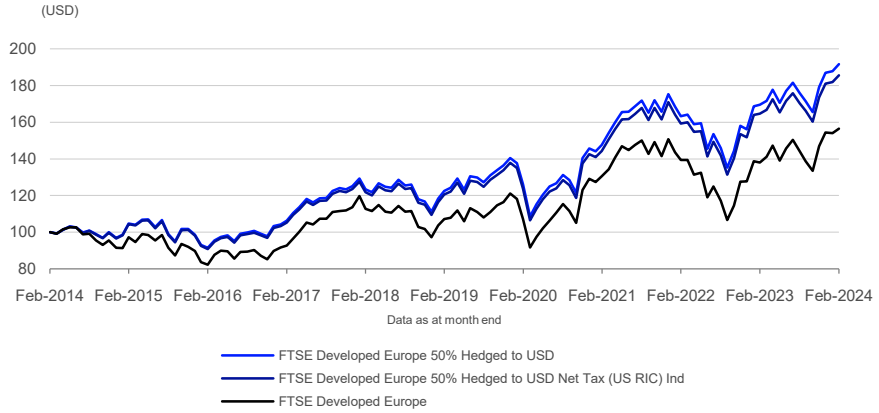
FTSE Developed Europe 50% Hedged to USD Index

Data as at: 29 February 2024

The FTSE Developed Europe 50% Hedged to USD Index is comprised of large and mid cap equity securities providing coverage of the Developed European markets. The FTSE currency hedging methodology allows exposure to the returns of the foreign assets in the index without being exposed to the volatility of the exchange rates against the US dollar. The index uses the WM Reuters one month (16:00 hrs London Time mid price) forward rates in the currency hedging calculation.

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 Europe 50% Hedged to USD	7.0	9.0	2.6	13.1	29.9	56.6	9.1	9.4	12.4	14.2	17.2
FTSE Developed Europe 50% Hedged to USD Net Tax (US RIC) Ind	7.0	8.9	2.6	12.7	28.6	54.1	8.8	9.0	12.4	14.2	17.2
FTSE Developed Europe	6.5	8.4	1.4	13.5	20.0	46.1	6.3	7.9	14.7	17.3	19.6

* 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 Europe 50% Hedged to USD	-0.3	1.9	4.7	21.2	-11.1	26.3	3.7	20.3	-10.9	19.7
FTSE Developed Europe 50% Hedged to USD Net Tax (US RIC) Ind	-0.6	1.6	4.3	20.8	-11.4	25.9	3.5	19.9	-11.2	19.3
FTSE Developed Europe	-5.6	-1.9	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21.0

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 website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax indices 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 Europe 50% Hedged to USD	1.0	0.6	0.5	0.5	-9.6	-24.9	-33.8	-33.8
FTSE Developed Europe 50% Hedged to USD Net Tax (US RIC) Ind	1.0	0.6	0.5	0.4	-9.6	-25.1	-33.8	-33.8
FTSE Developed Europe	0.9	0.3	0.4	0.3	-11.9	-31.2	-35.7	-35.7

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

INFORMATION

Index Universe

FTSE Developed Europe Index

Launch Date

1 July 2015

Base Date

2 January 2015

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

Review Dates

Semi-annually in March and September

History

31 December 2004

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