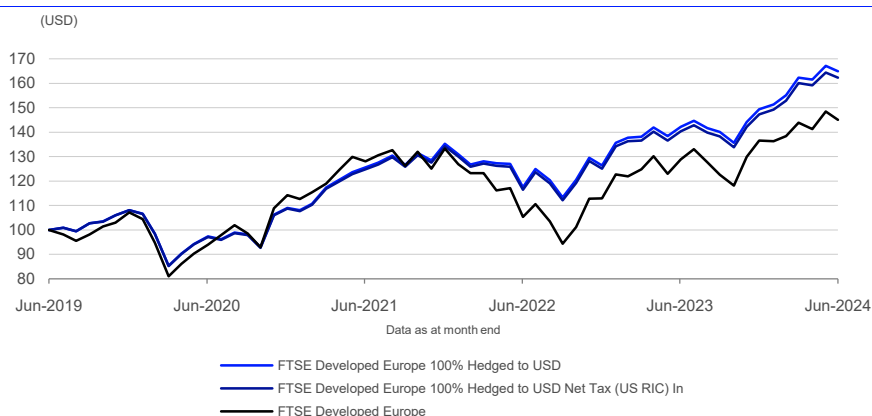


FTSE Developed Europe 100% Hedged to USD Index

Data as at: 28 June 2024

The FTSE Developed Europe Hedged 100% to USD Index is comprised of large and mid cap equity securities providing coverage of the Developed markets in Europe. 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.

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 Europe 100% Hedged to USD	1.6	10.4	10.4	16.0	31.4	65.0	9.5	10.5	9.5	11.9	15.0
FTSE Developed Europe 100% Hedged to USD Net Tax (US RIC) In	1.4	10.1	10.1	15.6	30.0	62.3	9.1	10.2	9.5	12.0	15.0
FTSE Developed Europe	0.8	6.2	6.2	12.5	13.2	45.0	4.2	7.7	13.2	17.6	19.4

* 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 100% Hedged to USD	5.3	5.6	9.2	15.9	-7.7	27.9	0.8	24.0	-6.5	18.2
FTSE Developed Europe 100% Hedged to USD Net Tax (US RIC) In	5.0	5.3	8.8	15.6	-8.0	27.5	0.6	23.5	-6.9	17.8
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 100% Hedged to USD	1.7	0.8	0.7	0.7	-7.3	-18.2	-32.5	-32.5
FTSE Developed Europe 100% Hedged to USD Net Tax (US RIC) In	1.7	0.8	0.7	0.7	-7.3	-18.5	-32.5	-32.5
FTSE Developed Europe	1.0	0.2	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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	441,551	3.96
ASML Holding	Netherlands	Technology Hardware and Equipment	406,464	3.64
Nestle	Switzerland	Food Producers	267,423	2.40
AstraZeneca	UK	Pharmaceuticals and Biotechnology	233,930	2.10
Shell	UK	Oil Gas and Coal	228,927	2.05
SAP	Germany	Software and Computer Services	222,702	2.00
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	218,283	1.96
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	191,850	1.72
LVMH	France	Personal Goods	188,230	1.69
HSBC Hldgs	UK	Banks	162,758	1.46
Totals			2,562,117	22.96

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	22	980,085	8.78
1510	Telecommunications	19	275,693	2.47
2010	Health Care	49	1,801,572	16.14
3010	Banks	38	1,007,534	9.03
3020	Financial Services	30	439,873	3.94
3030	Insurance	29	599,454	5.37
3510	Real Estate	22	121,894	1.09
4010	Automobiles and Parts	14	257,919	2.31
4020	Consumer Products and Services	29	675,401	6.05
4030	Media	11	219,990	1.97
4040	Retailers	11	107,161	0.96
4050	Travel and Leisure	10	106,224	0.95
4510	Food Beverage and Tobacco	26	698,880	6.26
4520	Personal Care Drug and Grocery Stores	14	298,728	2.68
5010	Construction and Materials	25	394,281	3.53
5020	Industrial Goods and Services	97	1,552,711	13.91
5510	Basic Resources	19	285,907	2.56
5520	Chemicals	20	277,825	2.49
6010	Energy	17	644,445	5.77
6510	Utilities	28	414,556	3.71
Totals		530	11,160,135	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Launch Date

5 June 2015

Base Date

31 December 2004

Base Value

1000

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

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Austria	7	36,023	0.32
Belgium	14	159,406	1.43
Denmark	18	626,044	5.61
Finland	14	171,867	1.54
France	69	1,818,408	16.29
Germany	70	1,436,729	12.87
Greece	5	2,526	0.02
Ireland	5	47,044	0.42
Italy	34	482,643	4.32
Netherlands	31	878,336	7.87
Norway	17	111,586	1.00
Poland	10	61,904	0.55
Portugal	4	30,127	0.27
Spain	25	459,255	4.12
Sweden	52	564,195	5.06
Switzerland	52	1,616,090	14.48
UK	103	2,657,952	23.82
Totals	530	11,160,135	100.00

Index Characteristics

Attributes	FTSE Developed Europe 100% Hedged to USD
Number of constituents	530
Net MCap (USDm)	11,160,135
Constituent Sizes (Net MCap USDm)	
Average	21,057
Largest	441,551
Smallest	190
Median	7,594
Weight of Largest Constituent (%)	3.96
Top 10 Holdings (% Index MCap)	22.96

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