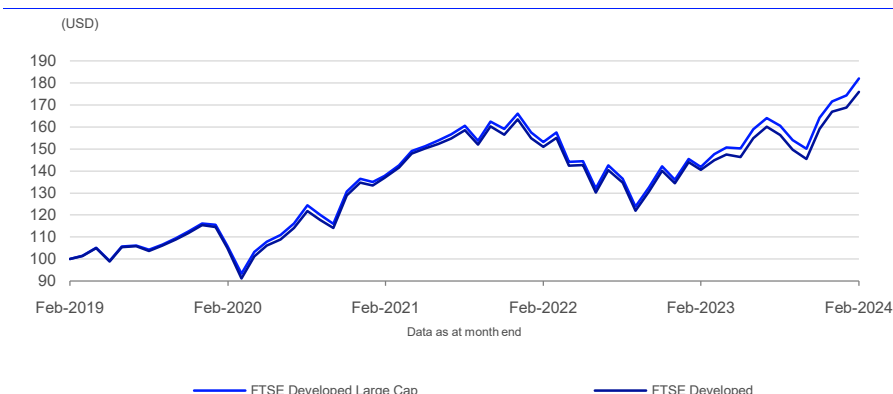


FTSE Developed Large Cap Index

Data as at: 29 February 2024

The FTSE Developed Large Cap Index is one of a range of indices designed to help global investors benchmark their international investments. It comprises large cap stocks providing coverage of Developed markets. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers around 98% of the worlds investable market capitalisation.

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 Large Cap	10.9	13.4	6.1	28.3	32.2	82.1	9.8	12.7	10.3	15.7	17.8
FTSE Developed	10.5	12.5	5.3	25.2	28.6	76.0	8.7	12.0	10.5	15.8	18.1

* 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 Large Cap	5.2	-0.5	8.0	23.8	-7.8	28.3	17.5	21.8	-18.1	26.1
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Large Cap	2.6	0.6	0.7	0.7	-9.7	-26.2	-33.0	-33.0
FTSE Developed	2.3	0.5	0.7	0.6	-10.4	-26.1	-34.0	-34.0

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

Drawdown - based on daily data

1-Year Correlation - Total Return

	FTSE Developed Large Cap	FTSE Developed
FTSE Developed Large Cap	1.000	0.994
FTSE Developed		1.000

FEATURES

Coverage

The index is derived from the FTSE Global Equity Index Series (GEIS), which covers around 98% of the worlds 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

The indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies with end-of-day calculation.

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	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,074,632	5.86
Apple Inc.	USA	Technology Hardware and Equipment	2,662,149	5.07
Nvidia	USA	Technology Hardware and Equipment	1,877,483	3.58
Amazon.Com	USA	Retailers	1,590,547	3.03
Meta Platforms Inc	USA	Software and Computer Services	1,082,770	2.06
Alphabet Class A	USA	Software and Computer Services	821,785	1.57
Alphabet Class C	USA	Software and Computer Services	700,732	1.33
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	637,028	1.21
Broadcom	USA	Technology Hardware and Equipment	559,973	1.07
Tesla	USA	Automobiles and Parts	556,325	1.06
Totals			13,563,423	25.83

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	61	1,214,567	2.31
Belgium	3	91,346	0.17
Canada	14	943,068	1.80
Denmark	9	496,718	0.95
Finland	6	109,111	0.21
France	29	1,730,020	3.30
Germany	28	1,185,904	2.26
Hong Kong	39	345,491	0.66
Ireland	1	13,531	0.03
Israel	5	61,164	0.12
Italy	8	332,929	0.63
Japan	163	3,689,199	7.03
Korea	63	780,484	1.49
Netherlands	12	679,947	1.30
New Zealand	5	27,986	0.05
Norway	2	42,105	0.08
Portugal	2	15,982	0.03
Singapore	19	186,375	0.35
Spain	13	388,374	0.74
Sweden	20	381,385	0.73
Switzerland	27	1,419,621	2.70
UK	36	1,988,631	3.79
USA	206	36,378,541	69.29
Totals	771	52,502,478	100.00

INFORMATION

Index Universe

Large cap segment of FTSE Global Equity Index Series

Index Launch

16 April 2020

Base Date

31 December 2002

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

ICB Industry Breakdown

		FTSE Developed Large Cap			FTSE Developed		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	78	15,674,919	29.86	190	17,107,647	26.60
15	Telecommunications	29	1,639,099	3.12	60	1,748,576	2.72
20	Health Care	74	6,503,521	12.39	175	7,504,798	11.67
30	Financials	125	6,914,177	13.17	294	8,593,000	13.36
35	Real Estate	38	677,221	1.29	141	1,503,841	2.34
40	Consumer Discretionary	112	7,522,472	14.33	358	9,267,863	14.41
45	Consumer Staples	65	2,891,441	5.51	164	3,460,928	5.38
50	Industrials	142	6,341,349	12.08	419	8,793,370	13.67
55	Basic Materials	37	1,197,917	2.28	139	1,961,119	3.05
60	Energy	35	2,173,525	4.14	72	2,708,639	4.21
65	Utilities	36	966,837	1.84	95	1,667,085	2.59
Totals		771	52,502,478	100.00	2107	64,316,868	100.00

Index Characteristics

Attributes	FTSE Developed Large Cap	FTSE Developed
Number of constituents	771	2107
Net MCap (USDm)	52,502,478	64,316,868
Dividend Yield %	1.80	1.85
Constituent Sizes (Net MCap USDm)		
Average	68,097	30,525
Largest	3,074,632	3,074,632
Smallest	200	135
Median	25,220	7,645
Weight of Largest Constituent (%)	5.86	4.78
Top 10 Holdings (% Index MCap)	25.83	21.09

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info@ftserussell.com

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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