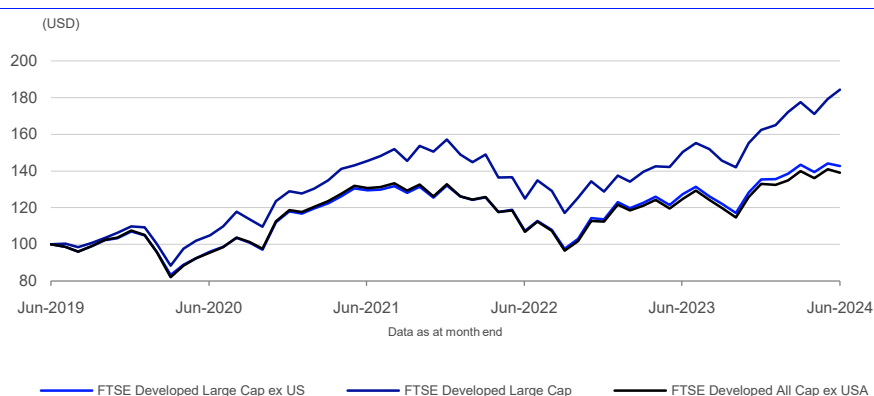


# FTSE Developed Large Cap ex US Index

Data as at: 28 June 2024

The FTSE Developed Large Cap ex US Index is one of a range of indexes designed to help US investors benchmark their international investments. It comprises large cap stocks providing coverage of developed markets, excluding the US. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers around 98% of the world's 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 ex US	-0.6	5.4	5.4	12.0	10.1	42.7	3.3	7.4	11.3	15.7	17.7
FTSE Developed Large Cap	3.9	13.6	13.6	22.6	26.7	84.4	8.2	13.0	9.7	15.8	17.5
FTSE Developed All Cap ex USA	-0.6	4.6	4.6	11.4	6.4	39.0	2.1	6.8	11.5	16.0	18.3

\* 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 ex US	-4.4	-3.1	3.2	25.4	-13.7	22.6	10.3	11.9	-14.0	19.2
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 All Cap ex USA	-4.1	-1.5	3.4	26.7	-14.5	22.7	10.3	11.9	-15.3	18.3

## 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 ex US	1.1	0.2	0.4	0.3	-11.0	-27.9	-34.1	-34.1
FTSE Developed Large Cap	2.4	0.5	0.7	0.7	-9.7	-26.2	-33.0	-33.0
FTSE Developed All Cap ex USA	1.0	0.1	0.4	0.3	-11.7	-29.6	-35.3	-35.4

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

Drawdown - based on daily data

## 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 methodologies 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.

### 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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	441,551	2.71
ASML Holding	Netherlands	Technology Hardware and Equipment	406,464	2.49
Samsung Electronics	Korea	Telecommunications Equipment	281,738	1.73
Nestle	Switzerland	Food Producers	267,423	1.64
Toyota Motor	Japan	Automobiles and Parts	242,493	1.49
AstraZeneca	UK	Pharmaceuticals and Biotechnology	233,930	1.43
Shell	UK	Oil Gas and Coal	228,927	1.40
SAP	Germany	Software and Computer Services	222,702	1.37
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	218,283	1.34
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	191,850	1.18
Totals			2,735,360	16.77

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	45	1,635,139	10.02
1510	Telecommunications	19	738,420	4.53
2010	Health Care	45	2,080,154	12.75
3010	Banks	50	2,100,150	12.87
3020	Financial Services	22	616,370	3.78
3030	Insurance	25	786,313	4.82
3510	Real Estate	31	251,946	1.54
4010	Automobiles and Parts	24	721,218	4.42
4020	Consumer Products and Services	28	872,899	5.35
4030	Media	6	180,708	1.11
4040	Retailers	9	215,479	1.32
4050	Travel and Leisure	14	148,119	0.91
4510	Food Beverage and Tobacco	31	775,751	4.76
4520	Personal Care Drug and Grocery Stores	14	384,425	2.36
5010	Construction and Materials	13	365,685	2.24
5020	Industrial Goods and Services	102	2,350,037	14.41
5510	Basic Resources	19	495,783	3.04
5520	Chemicals	12	305,373	1.87
6010	Energy	22	840,324	5.15
6510	Utilities	28	449,331	2.75
Totals		559	16,313,626	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

22 September 2003

Base Date

31 December 1986

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, Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	60	1,254,732	7.69
Belgium	3	93,704	0.57
Canada	13	915,988	5.61
Denmark	11	576,145	3.53
Finland	5	102,129	0.63
France	30	1,625,682	9.97
Germany	29	1,191,018	7.30
Hong Kong	35	310,045	1.90
Israel	6	61,904	0.38
Italy	8	335,823	2.06
Japan	164	3,600,971	22.07
Korea	60	799,204	4.90
Netherlands	13	750,061	4.60
New Zealand	5	28,782	0.18
Norway	2	44,321	0.27
Portugal	2	15,514	0.10
Singapore	19	200,464	1.23
Spain	13	408,672	2.51
Sweden	19	388,411	2.38
Switzerland	25	1,437,520	8.81
UK	37	2,172,536	13.32
Totals	559	16,313,626	100.00

Index Characteristics

Attributes	FTSE Developed Large Cap ex US
Number of constituents	559
Net MCap (USDm)	16,313,626
Dividend Yield %	2.91
Constituent Sizes (Net MCap USDm)	
Average	29,184
Largest	441,551
Smallest	229
Median	14,522
Weight of Largest Constituent (%)	2.71
Top 10 Holdings (% Index MCap)	16.77

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