

FR Global Developed Total Return Index

FACTSHEET

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The FR Global Developed Total Return Index is part of FR Global Equity Indices family. The indices are free float adjusted, market capitalisation weighted, and are designed to serve as broad market benchmarks to track the performance of liquid equities worldwide.

FR Global Developed Index is free float adjusted, market capitalisation weighted index. It is similar to any other FR Regional Equity Index in terms of construction, calculation and maintenance.

BENCHMARK REGULATION

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AVAILABLE INDEX VARIANTS

.TRXFLDGDPU- FR Global Developed Price Return Index

.TRXFLDGDТУ- FR Global Developed Total Return Index

INDEX CHARACTERISTICS

Index RIC	.TRXFLDGDPU
Number of Constituents	7591
	Mkt Cap (USD Millions)
Largest	2953924776
Smallest	2404.9151
Average	8873344.58
Median	981198.4342

Selection:

FR Global Developed Total Return Index, like any other FR Equity Index, market capitalisation weighted (market cap) and free float adjusted index.

To select index constituents, FR Global Equity Indices' liquidity methodology is applied, it is a four-tier approach that includes an Average Traded Value Approach along with minimum size, cumulative market capitalisation, and trading frequency. The comprehensive four tier approach ensures that all of the liquid securities in a market are covered, leaving only illiquid, infrequently traded, and micro-cap securities.

The liquidity methodology encompasses four types of filters, based on the following data sets:

- Free Float Adjusted Market Cap Filter: The objective is to remove micro caps.
- Average Daily Traded Value based on Volume and Value Weighted Average Price (VWAP) for the most recent period of 60 trading days: The objective of this filter is to remove companies that trade significantly less value than their peers and are therefore less liquid.
- Daily trading frequency based on most recent period of 60 trading days: The objective is to remove the securities that trade large volumes or block trades only occasionally, while not-trading during a large portion of the review window.
- Minimum thresholds for both full market capitalisation and free float adjusted market capitalisation: It aims to improve index liquidity by removing companies that are below the minimum size.

In order to qualify for index membership, candidate securities will need to pass ALL the filters independently.

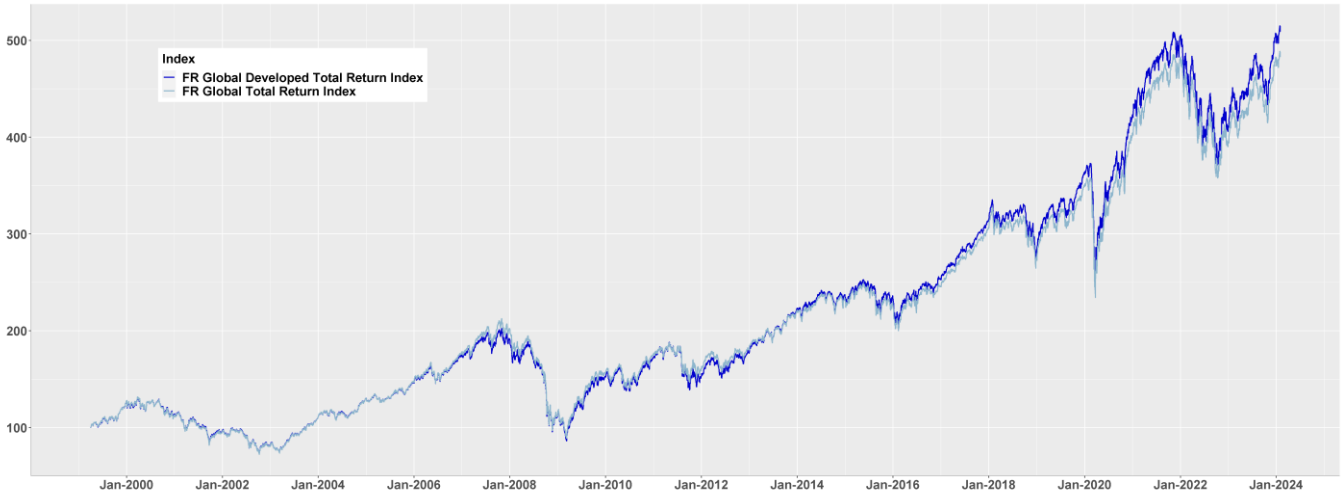
Rebalance: Bi-annual

Index Distribution: Via Eikon and SFTP

TOP 10 CONSTITUENTS

Company Name	Sector	Weight
MICROSOFT CORP	Technology	4.39%
APPLE INC	Technology	4.02%
NVIDIA CORP	Technology	2.14%
	Consumer	
AMAZON.COM INC	Cyclicals	2.14%
ALPHABET INC	Technology	1.23%
META PLATFORMS INC	Technology	1.22%
ALPHABET INC-CL C ORD	Technology	1.06%
	Consumer	
TESLA INC	Cyclicals	0.77%
ELI LILLY AND CO	Healthcare	0.76%
BROADCOM INC	Technology	0.76%

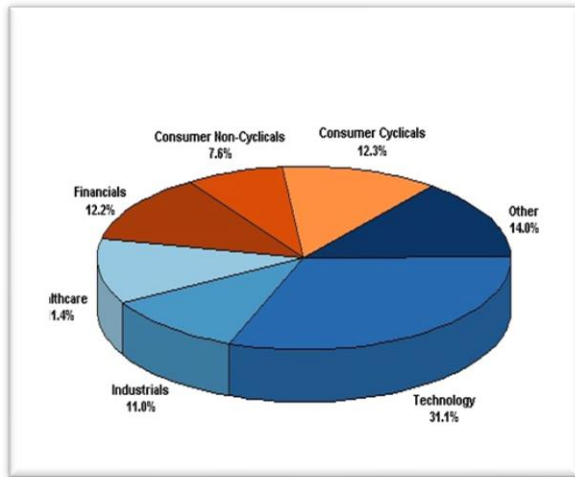
HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (USD)



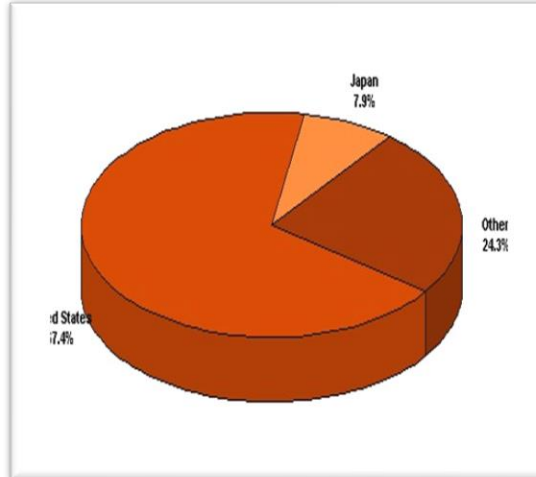
Price Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	0.49%	14.69%	6.21%	10.29%	8.64%
FR GLOBAL EQUITY TOTAL RETURN INDEX	0.15%	13.69%	5.99%	9.76%	8.21%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	16.16%	18.25%	-17.91%	22.46%	5.47%
FR GLOBAL EQUITY TOTAL RETURN INDEX	15.08%	18.13%	-17.41%	21.44%	1.64%
Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	0.11	0.16	0.15	0.18	0.15
FR GLOBAL EQUITY TOTAL RETURN INDEX	0.10	0.16	0.14	0.17	0.14
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	1.33	0.20	0.41	0.59	0.59
FR GLOBAL EQUITY TOTAL RETURN INDEX	1.31	0.18	0.42	0.58	0.58

Data as of 31st January 2024

SECTOR WEIGHTS



COUNTRY WEIGHTS



Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

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