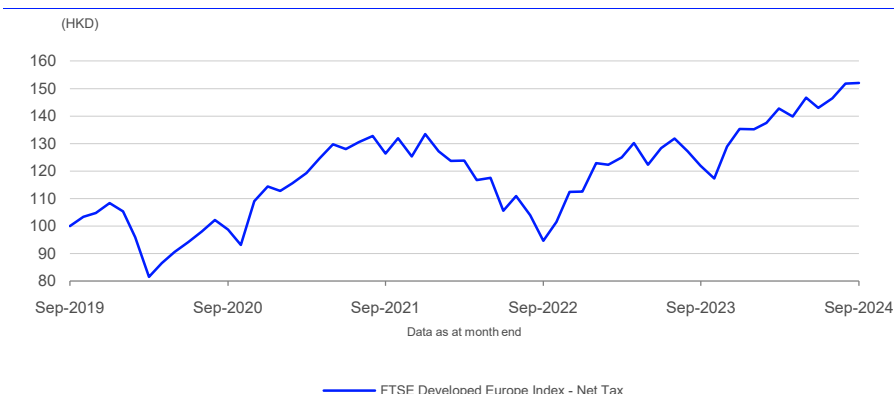


# FTSE Developed Europe Net Tax HKD Index

Data as at: 30 September 2024

The FTSE Developed Europe Net Tax Index is one of a range of indices designed to help investors benchmark their European investments. The index comprises Large and Mid cap stocks providing coverage of the Developed markets in Europe. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (HKD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Europe Index - Net Tax	6.3	6.5	12.3	24.6	20.3	52.0	6.3	8.7	12.8	17.7	19.3

\* 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 % (HKD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Europe Index - Net Tax	-6.2	-2.5	-0.5	26.8	-14.8	23.2	5.5	16.7	-15.7	20.3

## Return/Risk Ratio and Drawdown - Total Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe Index - Net Tax	1.9	0.4	0.5	0.3	-6.7	-31.0	-35.9	-36.5

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. Net of tax indexes are also available.

### 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 (HKDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	2,825,498	3.07
ASML Holding	Netherlands	Technology Hardware and Equipment	2,542,331	2.76
Nestle	Switzerland	Food Producers	2,011,587	2.19
SAP	Germany	Software and Computer Services	1,942,770	2.11
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	1,824,567	1.98
AstraZeneca	UK	Pharmaceuticals and Biotechnology	1,808,247	1.97
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	1,721,691	1.87
Shell	UK	Oil Gas and Coal	1,589,816	1.73
LVMH	France	Personal Goods	1,468,957	1.60
HSBC Hldgs	UK	Banks	1,290,949	1.40
Totals			19,026,414	20.68

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (HKDm)	Wgt %
1010	Technology	22	7,174,952	7.80
1510	Telecommunications	19	2,442,550	2.65
2010	Health Care	51	14,665,817	15.94
3010	Banks	40	8,557,875	9.30
3020	Financial Services	28	3,786,018	4.12
3030	Insurance	30	5,273,144	5.73
3510	Real Estate	21	1,126,037	1.22
4010	Automobiles and Parts	13	1,889,280	2.05
4020	Consumer Products and Services	26	5,465,003	5.94
4030	Media	11	1,744,666	1.90
4040	Retailers	10	978,022	1.06
4050	Travel and Leisure	10	952,994	1.04
4510	Food Beverage and Tobacco	27	5,804,016	6.31
4520	Personal Care Drug and Grocery Stores	13	2,693,762	2.93
5010	Construction and Materials	23	3,452,976	3.75
5020	Industrial Goods and Services	92	12,911,825	14.03
5510	Basic Resources	19	2,294,002	2.49
5520	Chemicals	18	2,360,764	2.57
6010	Energy	17	4,667,369	5.07
6510	Utilities	27	3,762,424	4.09
Totals		517	92,003,495	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 May 2000

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

HKD

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (HKDm)	Wgt %
Austria	7	310,804	0.34
Belgium	13	1,424,721	1.55
Denmark	19	4,430,760	4.82
Finland	14	1,459,792	1.59
France	67	15,134,827	16.45
Germany	67	12,341,272	13.41
Ireland	5	424,602	0.46
Italy	36	4,145,473	4.51
Netherlands	29	6,420,106	6.98
Norway	16	841,116	0.91
Poland	10	460,445	0.50
Portugal	4	252,236	0.27
Spain	24	3,978,899	4.32
Sweden	53	4,815,786	5.23
Switzerland	53	13,604,632	14.79
UK	100	21,958,024	23.87
Totals	517	92,003,495	100.00

Index Characteristics

Attributes	FTSE Developed Europe Index - Net Tax
Number of constituents	517
Net MCap (HKDm)	92,003,495
Dividend Yield %	2.49
Constituent Sizes (Net MCap HKDm)	
Average	177,956
Largest	2,825,498
Smallest	1,700
Median	65,165
Weight of Largest Constituent (%)	3.07
Top 10 Holdings (% Index MCap)	20.68

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[info@ftserussell.com](mailto:info@ftserussell.com)

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**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