

# FTSE Developed Europe All Cap Index

Data as at: 29 March 2024

The FTSE Developed Europe All Cap Index is a market-capitalization weighted index representing the performance of large, mid and small cap companies in Developed European markets, including the UK. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers over 7,400 securities in 47 different countries and captures 98% of the world's investable market capitalization.

## 10-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 All Cap	5.0	17.2	5.0	14.8	18.7	48.9	5.9	8.3	13.2	17.7	20.0

\* 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 All Cap	-5.6	-1.0	-0.1	27.2	-14.9	25.0	6.8	16.7	-16.2	20.5

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Developed Europe All Cap	1.2	0.3	0.4	0.3		-12.4	-32.1	-36.3	-36.3

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, available 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	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	394,519	3.22
ASML Holding	Netherlands	Technology Hardware and Equipment	379,758	3.10
Nestle	Switzerland	Food Producers	283,838	2.31
LVMH	France	Personal Goods	222,609	1.81
Shell	UK	Oil Gas and Coal	215,380	1.76
SAP	Germany	Software and Computer Services	213,668	1.74
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	200,621	1.64
AstraZeneca	UK	Pharmaceuticals and Biotechnology	199,201	1.62
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	176,601	1.44
HSBC Hldgs	UK	Banks	149,369	1.22
Totals			2,435,564	19.85

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	87	1,029,975	8.40
1510	Telecommunications	36	287,070	2.34
2010	Health Care	103	1,783,011	14.53
3010	Banks	72	1,084,194	8.84
3020	Financial Services	81	495,114	4.04
3030	Insurance	42	649,745	5.30
3510	Real Estate	92	215,541	1.76
4010	Automobiles and Parts	28	324,149	2.64
4020	Consumer Products and Services	60	787,605	6.42
4030	Media	32	234,942	1.92
4040	Retailers	35	132,358	1.08
4050	Travel and Leisure	35	147,001	1.20
4510	Food Beverage and Tobacco	51	780,490	6.36
4520	Personal Care Drug and Grocery Stores	29	311,362	2.54
5010	Construction and Materials	66	472,392	3.85
5020	Industrial Goods and Services	234	1,791,690	14.60
5510	Basic Resources	45	304,326	2.48
5520	Chemicals	35	321,167	2.62
6010	Energy	48	685,937	5.59
6510	Utilities	47	430,209	3.51
Totals		1258	12,268,280	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Launch Date

22 September 2003

Base Date

31 December 2002

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, CAD, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Austria	26	56,313	0.46
Belgium	37	198,878	1.62
Denmark	40	642,331	5.24
Finland	33	195,882	1.60
France	132	2,082,009	16.97
Germany	153	1,580,501	12.88
Ireland	6	50,105	0.41
Italy	89	575,145	4.69
Netherlands	54	890,932	7.26
Norway	58	161,757	1.32
Poland	30	82,564	0.67
Portugal	15	36,944	0.30
Spain	55	508,940	4.15
Sweden	141	678,026	5.53
Switzerland	115	1,661,401	13.54
UK	274	2,866,552	23.37
Totals	1258	12,268,280	100.00

Index Characteristics

Attributes	FTSE Developed Europe All Cap
Number of constituents	1258
Net MCap (USDm)	12,268,280
Dividend Yield %	2.99
Constituent Sizes (Net MCap USDm)	
Average	9,752
Largest	394,519
Smallest	61
Median	2,208
Weight of Largest Constituent (%)	3.22
Top 10 Holdings (% Index MCap)	19.85

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