

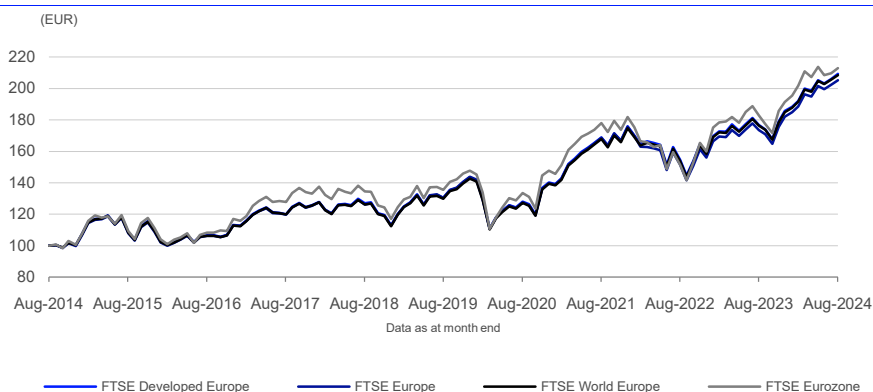
FTSE Developed Europe Index

Data as at: 30 August 2024

The FTSE Developed Europe Index is one of a range of indexes 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 98% of the world's investable market capitalisation.

The FTSE World Europe Index comprises large and mid cap stocks in the developed and advanced emerging markets in Europe.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (EUR)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Europe	1.9	8.9	12.7	18.4	23.9	60.5	7.4	9.9	10.0	12.7	15.7
FTSE Europe	1.8	8.8	12.7	18.2	21.7	57.3	6.8	9.5	9.9	12.8	15.9
FTSE World Europe	1.8	8.8	12.7	18.2	24.2	60.7	7.5	9.9	9.9	12.6	15.7
FTSE Eurozone	-0.4	5.5	11.2	16.4	19.7	57.2	6.2	9.5	11.3	14.4	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 % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Europe	7.4	9.3	3.1	11.1	-10.1	26.9	-2.2	25.5	-9.7	16.9
FTSE Europe	6.4	9.0	4.1	11.0	-10.1	27.5	-2.7	25.6	-11.2	16.8
FTSE World Europe	7.5	8.8	3.2	11.4	-10.4	26.9	-2.3	25.4	-9.4	16.8
FTSE Eurozone	4.9	10.5	5.3	13.9	-12.0	26.1	0.0	23.2	-12.1	19.8

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

Objective

The indexes are 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 indexes are investable.

Liquidity

Stocks are screened to ensure that the indexes are 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.

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe	1.7	0.5	0.6	0.5	-7.0	-20.0	-35.4	-35.4
FTSE Europe	1.7	0.5	0.6	0.5	-7.0	-21.4	-35.7	-35.7
FTSE World Europe	1.7	0.6	0.6	0.5	-7.0	-19.9	-35.4	-35.4
FTSE Eurozone	1.4	0.4	0.5	0.5	-9.3	-24.7	-37.9	-37.9

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

Top 10 Constituents - Developed Europe

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	384,259	3.59
ASML Holding	Netherlands	Technology Hardware and Equipment	319,387	2.98
Nestle	Switzerland	Food Producers	253,924	2.37
AstraZeneca	UK	Pharmaceuticals and Biotechnology	236,046	2.21
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	221,780	2.07
SAP	Germany	Software and Computer Services	216,783	2.03
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	211,304	1.97
Shell	UK	Oil Gas and Coal	203,415	1.90
LVMH	France	Personal Goods	165,956	1.55
HSBC Hldgs	UK	Banks	149,028	1.39
Totals			2,361,882	22.07

Top 10 Constituents - World Europe

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	384,259	3.54
ASML Holding	Netherlands	Technology Hardware and Equipment	319,387	2.94
Nestle	Switzerland	Food Producers	253,924	2.34
AstraZeneca	UK	Pharmaceuticals and Biotechnology	236,046	2.18
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	221,780	2.04
SAP	Germany	Software and Computer Services	216,783	2.00
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	211,304	1.95
Shell	UK	Oil Gas and Coal	203,415	1.87
LVMH	France	Personal Goods	165,956	1.53
HSBC Hldgs	UK	Banks	149,028	1.37
Totals			2,361,882	21.77

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 May 2000

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

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed Europe			FTSE World Europe		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	22	844,708	7.89	26	845,470	7.79
1510	Telecommunications	19	279,946	2.62	23	287,057	2.65
2010	Health Care	49	1,794,007	16.77	54	1,799,219	16.58
3010	Banks	38	974,335	9.11	53	1,020,801	9.41
3020	Financial Services	30	431,888	4.04	35	436,150	4.02
3030	Insurance	29	589,476	5.51	31	590,226	5.44
3510	Real Estate	21	122,834	1.15	30	124,970	1.15
4010	Automobiles and Parts	14	235,839	2.20	18	238,636	2.20
4020	Consumer Products and Services	28	622,807	5.82	32	624,230	5.75
4030	Media	11	201,417	1.88	11	201,417	1.86
4040	Retailers	11	106,339	0.99	14	110,127	1.02
4050	Travel and Leisure	10	101,842	0.95	15	110,967	1.02
4510	Food Beverage and Tobacco	26	677,795	6.33	31	680,831	6.28
4520	Personal Care Drug and Grocery Stores	14	308,410	2.88	18	316,557	2.92
5010	Construction and Materials	25	398,758	3.73	43	406,980	3.75
5020	Industrial Goods and Services	95	1,502,024	14.04	111	1,510,943	13.93
5510	Basic Resources	19	243,054	2.27	31	248,435	2.29
5520	Chemicals	20	268,277	2.51	27	271,383	2.50
6010	Energy	17	578,317	5.40	25	591,964	5.46
6510	Utilities	27	417,821	3.90	44	432,937	3.99
Totals		525	10,699,894	100.00	672	10,849,301	100.00

Country/Market Breakdown

Country/Market	FTSE Developed Europe			FTSE World Europe		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	7	35,199	0.33	7	35,199	0.32
Belgium	14	159,028	1.49	14	159,028	1.47
Czech Rep.	-	-	-	4	9,437	0.09
Denmark	18	562,836	5.26	18	562,836	5.19
Finland	14	164,779	1.54	14	164,779	1.52
France	69	1,744,163	16.30	69	1,744,163	16.08
Germany	70	1,384,976	12.94	70	1,384,976	12.77
Greece	-	-	-	28	41,886	0.39
Hungary	-	-	-	4	18,758	0.17
Ireland	5	47,687	0.45	5	47,687	0.44
Italy	34	472,821	4.42	34	472,821	4.36
Netherlands	31	765,513	7.15	31	765,513	7.06
Norway	17	102,940	0.96	17	102,940	0.95
Poland	10	53,628	0.50	10	53,628	0.49
Portugal	4	28,599	0.27	4	28,599	0.26
Spain	25	449,278	4.20	25	449,278	4.14
Sweden	52	537,442	5.02	52	537,442	4.95
Switzerland	52	1,604,816	15.00	52	1,604,816	14.79
Turkiye	-	-	-	111	79,325	0.73
UK	103	2,586,188	24.17	103	2,586,188	23.84
Totals	525	10,699,894	100.00	672	10,849,301	100.00

Index Characteristics

Attributes	FTSE Developed Europe	FTSE Europe	FTSE World Europe	FTSE Eurozone
Number of constituents	525	690	672	301
Net MCap (EURm)	10,699,894	10,867,458	10,849,301	5,293,929
Dividend Yield %	3.07	3.07	3.07	3.09
Constituent Sizes (Net MCap EURm)				
Average	20,381	15,750	16,145	17,588
Largest	384,259	384,259	384,259	319,387
Smallest	219	50	50	140
Median	7,469	5,266	5,611	6,446
Weight of Largest Constituent (%)	3.59	3.54	3.54	6.03
Top 10 Holdings (% Index MCap)	22.07	21.73	21.77	28.01

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