

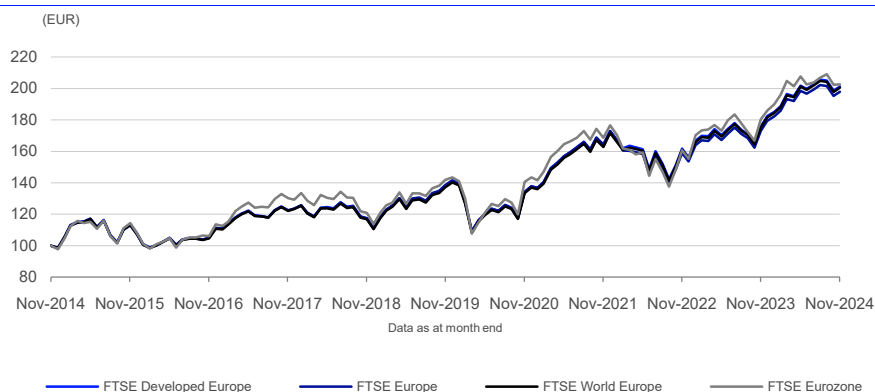
FTSE Developed Europe Index

Data as at: 29 November 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	-2.1	-0.3	10.3	14.5	22.7	46.0	7.1	7.9	10.1	12.5	15.8
FTSE Europe	-2.1	-0.3	10.4	14.4	20.5	43.0	6.4	7.4	10.0	12.6	15.9
FTSE World Europe	-2.1	-0.3	10.4	14.4	23.1	46.2	7.2	7.9	10.1	12.4	15.8
FTSE Eurozone	-2.1	-2.4	8.9	12.3	20.1	42.9	6.3	7.4	11.6	14.2	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	1.4	0.5	0.5	0.5	-7.0	-20.0	-35.4	-35.4
FTSE Europe	1.4	0.4	0.5	0.5	-7.0	-21.4	-35.7	-35.7
FTSE World Europe	1.4	0.5	0.5	0.5	-7.0	-19.9	-35.4	-35.4
FTSE Eurozone	1.0	0.4	0.4	0.5	-9.3	-24.6	-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	313,580	3.02
ASML Holding	Netherlands	Technology Hardware and Equipment	258,971	2.49
SAP	Germany	Software and Computer Services	246,584	2.37
Nestle	Switzerland	Food Producers	211,339	2.03
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	204,440	1.97
Shell	UK	Oil Gas and Coal	191,693	1.84
AstraZeneca	UK	Pharmaceuticals and Biotechnology	191,267	1.84
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	189,726	1.83
HSBC Hldgs	UK	Banks	163,257	1.57
LVMH	France	Personal Goods	145,824	1.40
Totals			2,116,681	20.37

Top 10 Constituents - World Europe

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	313,580	2.97
ASML Holding	Netherlands	Technology Hardware and Equipment	258,971	2.46
SAP	Germany	Software and Computer Services	246,584	2.34
Nestle	Switzerland	Food Producers	211,339	2.00
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	204,440	1.94
Shell	UK	Oil Gas and Coal	191,693	1.82
AstraZeneca	UK	Pharmaceuticals and Biotechnology	191,267	1.81
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	189,726	1.80
HSBC Hldgs	UK	Banks	163,257	1.55
LVMH	France	Personal Goods	145,824	1.38
Totals			2,116,681	20.07

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	800,823	7.71	26	801,438	7.60
1510	Telecommunications	19	291,854	2.81	23	299,181	2.84
2010	Health Care	51	1,611,971	15.51	56	1,617,144	15.33
3010	Banks	40	986,285	9.49	55	1,033,786	9.80
3020	Financial Services	28	453,601	4.36	33	458,020	4.34
3030	Insurance	30	617,474	5.94	33	618,544	5.86
3510	Real Estate	21	122,830	1.18	30	125,546	1.19
4010	Automobiles and Parts	13	203,242	1.96	17	205,998	1.95
4020	Consumer Products and Services	26	572,912	5.51	30	574,331	5.45
4030	Media	11	209,128	2.01	11	209,128	1.98
4040	Retailers	10	105,879	1.02	13	109,683	1.04
4050	Travel and Leisure	10	123,452	1.19	16	132,611	1.26
4510	Food Beverage and Tobacco	27	626,494	6.03	32	629,172	5.97
4520	Personal Care Drug and Grocery Stores	13	308,364	2.97	17	315,862	2.99
5010	Construction and Materials	23	403,506	3.88	39	412,375	3.91
5020	Industrial Goods and Services	92	1,508,860	14.52	111	1,520,089	14.41
5510	Basic Resources	19	245,144	2.36	32	251,386	2.38
5520	Chemicals	18	241,640	2.33	24	244,583	2.32
6010	Energy	17	543,032	5.23	25	556,317	5.27
6510	Utilities	27	416,252	4.01	46	432,192	4.10
Totals		517	10,392,743	100.00	669	10,547,388	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	35,378	0.34	7	35,378	0.34
Belgium	13	161,999	1.56	13	161,999	1.54
Czech Rep.	-	-	-	4	10,229	0.10
Denmark	19	494,645	4.76	19	494,645	4.69
Finland	14	156,719	1.51	14	156,719	1.49
France	67	1,655,400	15.93	67	1,655,400	15.69
Germany	67	1,435,058	13.81	67	1,435,058	13.61
Greece	-	-	-	29	41,591	0.39
Hungary	-	-	-	5	19,660	0.19
Ireland	5	44,751	0.43	5	44,751	0.42
Italy	36	468,270	4.51	36	468,270	4.44
Netherlands	29	684,088	6.58	29	684,088	6.49
Norway	16	101,678	0.98	16	101,678	0.96
Poland	10	50,312	0.48	10	50,312	0.48
Portugal	4	25,346	0.24	4	25,346	0.24
Spain	24	444,593	4.28	24	444,593	4.22
Sweden	53	518,817	4.99	53	518,817	4.92
Switzerland	53	1,536,062	14.78	53	1,536,062	14.56
Turkiye	-	-	-	114	83,165	0.79
UK	100	2,579,628	24.82	100	2,579,628	24.46
Totals	517	10,392,743	100.00	669	10,547,388	100.00

Index Characteristics

Attributes	FTSE Developed Europe	FTSE Europe	FTSE World Europe	FTSE Eurozone
Number of constituents	517	686	669	295
Net MCap (EURm)	10,392,743	10,566,331	10,547,388	5,153,193
Dividend Yield %	3.19	3.19	3.19	3.26
Constituent Sizes (Net MCap EURm)				
Average	20,102	15,403	15,766	17,468
Largest	313,580	313,580	313,580	258,971
Smallest	192	65	65	145
Median	7,607	5,384	5,576	6,546
Weight of Largest Constituent (%)	3.02	2.97	2.97	5.03
Top 10 Holdings (% Index MCap)	20.37	20.03	20.07	27.80

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