

FTSE Developed Europe Index

Data as at: 29 October 2021

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	3.5	10.2	22.2	42.9	42.0	62.1	12.4	10.1	12.4	20.2	14.4
FTSE Europe	3.8	10.7	22.6	43.8	42.5	62.6	12.5	10.2	12.4	20.4	14.5
FTSE World Europe	3.6	10.2	22.1	43.0	41.8	61.5	12.4	10.1	12.4	20.2	14.4
FTSE Eurozone	3.3	8.9	21.6	45.4	43.0	63.7	12.7	10.4	13.5	22.9	16.5

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Developed Europe	-8.2	18.4	20.8	7.4	9.3	3.1	11.1	-10.1	26.9	-2.2
FTSE Europe	-8.8	18.6	19.3	6.4	9.0	4.1	11.0	-10.1	27.5	-2.7
FTSE World Europe	-8.5	18.8	20.0	7.5	8.8	3.2	11.4	-10.4	26.9	-2.3
FTSE Eurozone	-14.5	20.5	24.6	4.9	10.5	5.3	13.9	-12.0	26.1	0.0

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	3.3	0.6	0.7	0.8	-4.9	-35.4	-35.4	-35.4
FTSE Europe	3.4	0.6	0.7	0.8	-4.5	-35.7	-35.7	-35.7
FTSE World Europe	3.3	0.6	0.7	0.8	-4.8	-35.4	-35.4	-35.4
FTSE Eurozone	3.2	0.5	0.6	0.7	-5.2	-37.9	-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	ICB Sector	Net MCap (EURm)	Wgt %
Nestle	Switzerland	Food Producers	321,801	3.19
ASML Holding	Netherlands	Technology Hardware and Equipment	277,060	2.74
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	232,072	2.30
LVMH	France	Personal Goods	168,776	1.67
AstraZeneca	UK	Pharmaceuticals and Biotechnology	166,611	1.65
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	151,489	1.50
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	150,172	1.49
SAP	Germany	Software and Computer Services	138,857	1.37
Unilever	UK	Personal Care Drug and Grocery Stores	119,504	1.18
HSBC Hldgs	UK	Banks	106,791	1.06
Totals			1,833,133	18.14

Top 10 Constituents - World Europe

Constituent	Country	ICB Sector	Net MCap (EURm)	Wgt %
Nestle	Switzerland	Food Producers	321,801	3.16
ASML Holding	Netherlands	Technology Hardware and Equipment	277,060	2.72
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	232,072	2.28
LVMH	France	Personal Goods	168,776	1.66
AstraZeneca	UK	Pharmaceuticals and Biotechnology	166,611	1.64
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	151,489	1.49
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	150,172	1.48
SAP	Germany	Software and Computer Services	138,857	1.36
Unilever	UK	Personal Care Drug and Grocery Stores	119,504	1.17
HSBC Hldgs	UK	Banks	106,791	1.05
Totals			1,833,133	18.02

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	31	812,370	8.04	31	812,370	7.98
1510	Telecommunications	25	297,034	2.94	30	303,181	2.98
2010	Health Care	55	1,487,053	14.72	56	1,490,428	14.65
3010	Banks	35	769,836	7.62	48	797,097	7.83
3020	Financial Services	36	385,614	3.82	37	386,502	3.80
3030	Insurance	33	509,010	5.04	33	509,010	5.00
3510	Real Estate	25	158,288	1.57	25	158,288	1.56
4010	Automobiles and Parts	19	289,654	2.87	21	291,347	2.86
4020	Consumer Products and Services	32	614,642	6.08	34	616,565	6.06
4030	Media	13	157,126	1.56	13	157,126	1.54
4040	Retailers	14	163,755	1.62	14	163,755	1.61
4050	Travel and Leisure	12	110,926	1.10	14	114,478	1.13
4510	Food Beverage and Tobacco	28	820,761	8.12	30	821,649	8.08
4520	Personal Care Drug and Grocery Stores	17	305,426	3.02	18	307,896	3.03
5010	Construction and Materials	22	319,717	3.16	23	320,398	3.15
5020	Industrial Goods and Services	98	1,338,576	13.25	102	1,342,566	13.20
5510	Basic Resources	20	311,053	3.08	23	314,069	3.09
5520	Chemicals	21	309,146	3.06	24	310,843	3.06
6010	Energy	22	538,592	5.33	27	545,753	5.36
6510	Utilities	30	404,683	4.01	34	411,032	4.04
Totals		588	10,103,261	100.00	637	10,174,353	100.00

Country Breakdown

Country	FTSE Developed Europe			FTSE World Europe		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	7	35,367	0.35	7	35,367	0.35
Belgium	16	154,622	1.53	16	154,622	1.52
Czech Rep.	-	-	-	4	8,444	0.08
Denmark	21	406,051	4.02	21	406,051	3.99
Finland	17	215,146	2.13	17	215,146	2.11
France	79	1,652,678	16.36	79	1,652,678	16.24
Germany	84	1,384,604	13.70	84	1,384,604	13.61
Greece	-	-	-	12	18,929	0.19
Hungary	-	-	-	4	18,394	0.18
Ireland	4	37,481	0.37	4	37,481	0.37
Italy	37	406,226	4.02	37	406,226	3.99
Netherlands	32	801,867	7.94	32	801,867	7.88
Norway	17	117,977	1.17	17	117,977	1.16
Poland	12	48,720	0.48	12	48,720	0.48
Portugal	4	28,982	0.29	4	28,982	0.28
Spain	25	375,330	3.71	25	375,330	3.69
Sweden	59	584,824	5.79	59	584,824	5.75
Switzerland	53	1,483,684	14.69	53	1,483,684	14.58
Turkey	-	-	-	29	25,324	0.25
UK	121	2,369,702	23.45	121	2,369,702	23.29
Totals	588	10,103,261	100.00	637	10,174,353	100.00

Index Characteristics

Attributes	FTSE Developed Europe	FTSE Europe	FTSE World Europe	FTSE Eurozone
Number of constituents	588	675	637	317
Net MCap (EURm)	10,103,261	10,413,952	10,174,353	5,111,232
Dividend Yield %	2.46	2.52	2.46	2.12
Constituent Sizes (Net MCap EURm)				
Average	17,182	15,428	15,972	16,124
Largest	321,801	321,801	321,801	277,060
Smallest	279	182	182	347
Median	7,407	6,459	6,774	7,109
Weight of Largest Constituent (%)	3.19	3.09	3.16	5.42
Top 10 Holdings (% Index MCap)	18.14	17.60	18.02	23.88

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