

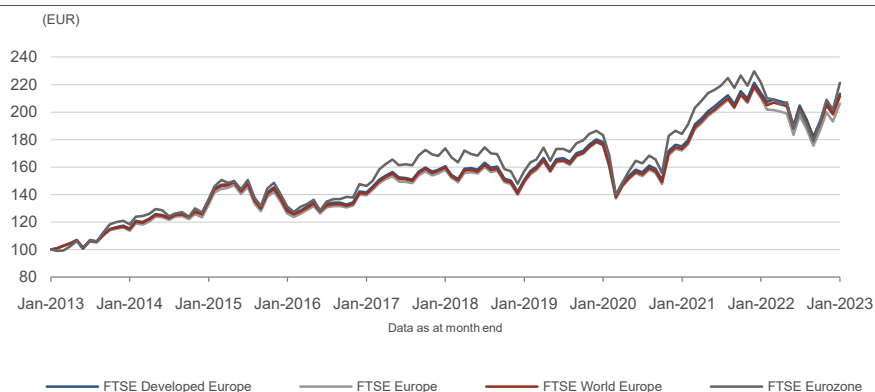
# FTSE Developed Europe Index

Data as at: 31 January 2023

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	10.4	4.2	6.8	-0.2	19.9	32.9	6.2	5.9	18.1	21.4	16.5
FTSE Europe	10.4	4.5	6.7	-2.0	17.3	30.4	5.5	5.5	18.5	21.6	16.6
FTSE World Europe	10.4	4.5	6.7	0.0	20.0	32.6	6.3	5.8	18.1	21.4	16.5
FTSE Eurozone	14.7	9.8	9.6	-0.1	20.7	27.4	6.5	5.0	21.5	24.5	18.8

\* 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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
FTSE Developed Europe	20.8	7.4	9.3	3.1	11.1	-10.1	26.9	-2.2	25.5	-9.7
FTSE Europe	19.3	6.4	9.0	4.1	11.0	-10.1	27.5	-2.7	25.6	-11.2
FTSE World Europe	20.0	7.5	8.8	3.2	11.4	-10.4	26.9	-2.3	25.4	-9.4
FTSE Eurozone	24.6	4.9	10.5	5.3	13.9	-12.0	26.1	0.0	23.2	-12.1

## 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	0.0	0.2	0.4	0.6	-17.4	-35.4	-35.4	-35.4
FTSE Europe	-0.1	0.2	0.3	0.5	-18.9	-35.7	-35.7	-35.7
FTSE World Europe	0.0	0.2	0.4	0.6	-17.3	-35.4	-35.4	-35.4
FTSE Eurozone	0.0	0.2	0.3	0.5	-21.5	-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	301,053	3.20
ASML Holding	Netherlands	Technology Hardware and Equipment	242,553	2.58
LVMH	France	Personal Goods	199,103	2.12
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	198,366	2.11
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	198,051	2.11
Shell	UK	Oil Gas and Coal	190,938	2.03
AstraZeneca	UK	Pharmaceuticals and Biotechnology	177,233	1.88
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	166,809	1.77
HSBC Hldgs	UK	Banks	136,004	1.45
TotalEnergies SE	France	Oil Gas and Coal	132,594	1.41
<b>Totals</b>			<b>1,942,704</b>	<b>20.66</b>

## Top 10 Constituents - World Europe

Constituent	Country	ICB Sector	Net MCap (EURm)	Wgt %
Nestle	Switzerland	Food Producers	301,053	3.16
ASML Holding	Netherlands	Technology Hardware and Equipment	242,553	2.55
LVMH	France	Personal Goods	199,103	2.09
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	198,366	2.09
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	198,051	2.08
Shell	UK	Oil Gas and Coal	190,938	2.01
AstraZeneca	UK	Pharmaceuticals and Biotechnology	177,233	1.86
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	166,809	1.75
HSBC Hldgs	UK	Banks	136,004	1.43
TotalEnergies SE	France	Oil Gas and Coal	132,594	1.39
<b>Totals</b>			<b>1,942,704</b>	<b>20.42</b>

## 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	27	668,091	7.10	29	668,627	7.03
1510	Telecommunications	24	267,362	2.84	28	273,475	2.87
2010	Health Care	53	1,400,209	14.89	56	1,403,585	14.75
3010	Banks	36	810,063	8.61	49	836,060	8.79
3020	Financial Services	34	322,965	3.43	36	324,996	3.42
3030	Insurance	30	524,913	5.58	30	524,913	5.52
3510	Real Estate	26	116,668	1.24	35	118,785	1.25
4010	Automobiles and Parts	16	231,114	2.46	20	234,014	2.46
4020	Consumer Products and Services	34	643,809	6.85	39	647,333	6.80
4030	Media	12	156,265	1.66	12	156,265	1.64
4040	Retailers	10	77,894	0.83	11	78,149	0.82
4050	Travel and Leisure	12	98,495	1.05	16	105,868	1.11
4510	Food Beverage and Tobacco	28	762,077	8.10	32	763,558	8.03
4520	Personal Care Drug and Grocery Stores	16	281,652	2.99	20	285,506	3.00
5010	Construction and Materials	23	303,366	3.23	31	308,260	3.24
5020	Industrial Goods and Services	100	1,197,277	12.73	110	1,206,868	12.69
5510	Basic Resources	18	302,603	3.22	27	308,480	3.24
5520	Chemicals	22	264,391	2.81	27	270,140	2.84
6010	Energy	17	605,304	6.44	22	616,275	6.48
6510	Utilities	28	370,828	3.94	37	381,623	4.01
<b>Totals</b>		<b>566</b>	<b>9,405,345</b>	<b>100.00</b>	<b>667</b>	<b>9,512,780</b>	<b>100.00</b>

## 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	33,277	0.35	7	33,277	0.35
Belgium	15	147,664	1.57	15	147,664	1.55
Czech Rep.	-	-	-	5	9,860	0.10
Denmark	21	390,629	4.15	21	390,629	4.11
Finland	16	191,060	2.03	16	191,060	2.01
France	71	1,651,590	17.56	71	1,651,590	17.36
Germany	82	1,224,751	13.02	82	1,224,751	12.87
Greece	-	-	-	22	26,367	0.28
Hungary	-	-	-	4	12,054	0.13
Ireland	5	39,046	0.42	5	39,046	0.41
Italy	35	366,460	3.90	35	366,460	3.85
Netherlands	33	669,296	7.12	33	669,296	7.04
Norway	20	113,234	1.20	20	113,234	1.19
Poland	10	37,247	0.40	10	37,247	0.39
Portugal	4	29,616	0.31	4	29,616	0.31
Spain	25	360,835	3.84	25	360,835	3.79
Sweden	57	445,768	4.74	57	445,768	4.69
Switzerland	52	1,390,823	14.79	52	1,390,823	14.62
Turkey	-	-	-	70	59,153	0.62
UK	113	2,314,049	24.60	113	2,314,049	24.33
<b>Totals</b>	<b>566</b>	<b>9,405,345</b>	<b>100.00</b>	<b>667</b>	<b>9,512,780</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Developed Europe	FTSE Europe	FTSE World Europe	FTSE Eurozone
Number of constituents	566	682	667	315
Net MCap (EURm)	9,405,345	9,522,201	9,512,780	4,739,963
Dividend Yield %	3.02	3.02	3.02	2.93
Constituent Sizes (Net MCap EURm)				
Average	16,617	13,962	14,262	15,048
Largest	301,053	301,053	301,053	242,553
Smallest	189	88	88	141
Median	6,736	5,041	5,146	6,028
Weight of Largest Constituent (%)	3.20	3.16	3.16	5.12
Top 10 Holdings (% Index MCap)	20.66	20.40	20.42	26.06

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