

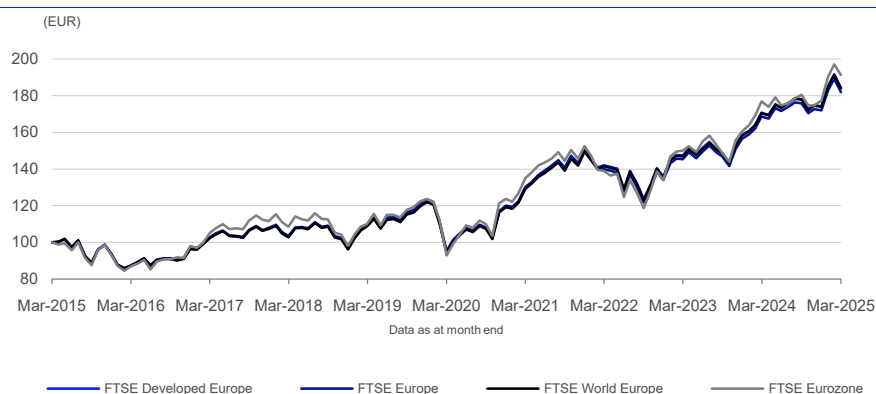
FTSE Developed Europe Index

Data as at: 31 March 2025

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 | 5.9 | 3.4 | 5.9 | 7.9 | 29.7 | 94.5 | 9.0 | 14.2 | 11.0 | 12.2 | 13.6 |
| FTSE Europe | 5.8 | 3.5 | 5.8 | 7.9 | 30.1 | 91.4 | 9.2 | 13.9 | 11.0 | 12.1 | 13.7 |
| FTSE World Europe | 5.8 | 3.4 | 5.8 | 7.9 | 30.1 | 95.0 | 9.2 | 14.3 | 11.0 | 12.1 | 13.6 |
| FTSE Eurozone | 7.8 | 6.0 | 7.8 | 8.2 | 37.7 | 106.1 | 11.2 | 15.6 | 13.0 | 13.6 | 15.6 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|-----------------------|------|------|------|-------|------|------|------|-------|------|------|
| FTSE Developed Europe | 9.3 | 3.1 | 11.1 | -10.1 | 26.9 | -2.2 | 25.5 | -9.7 | 16.9 | 9.8 |
| FTSE Europe | 9.0 | 4.1 | 11.0 | -10.1 | 27.5 | -2.7 | 25.6 | -11.2 | 16.8 | 9.9 |
| FTSE World Europe | 8.8 | 3.2 | 11.4 | -10.4 | 26.9 | -2.3 | 25.4 | -9.4 | 16.8 | 9.9 |
| FTSE Eurozone | 10.5 | 5.3 | 13.9 | -12.0 | 26.1 | 0.0 | 23.2 | -12.1 | 19.8 | 10.5 |

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 | 0.7 | 0.8 | 1.0 | 0.5 | -7.0 | -15.5 | -20.0 | -35.4 |
| FTSE Europe | 0.7 | 0.8 | 1.0 | 0.4 | -7.0 | -15.4 | -21.4 | -35.7 |
| FTSE World Europe | 0.7 | 0.8 | 1.1 | 0.4 | -7.0 | -15.4 | -19.9 | -35.4 |
| FTSE Eurozone | 0.6 | 1.0 | 1.0 | 0.4 | -9.3 | -16.7 | -24.7 | -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 % |
|---------------------|----------------|-----------------------------------|-----------------|-------|
| SAP | Germany | Software and Computer Services | 267,964 | 2.50 |
| Nestle | Switzerland | Food Producers | 240,367 | 2.24 |
| ASML Holding | Netherlands | Technology Hardware and Equipment | 234,762 | 2.19 |
| Roche Hldgs (GENUS) | Switzerland | Pharmaceuticals and Biotechnology | 210,029 | 1.96 |
| Shell | UK | Oil Gas and Coal | 205,314 | 1.91 |
| Novartis (REGD) | Switzerland | Pharmaceuticals and Biotechnology | 202,120 | 1.88 |
| Novo-Nordisk B | Denmark | Pharmaceuticals and Biotechnology | 201,409 | 1.88 |
| AstraZeneca | UK | Pharmaceuticals and Biotechnology | 201,405 | 1.88 |
| HSBC Hldgs | UK | Banks | 186,420 | 1.74 |
| Siemens AG | Germany | General Industrials | 157,324 | 1.47 |
| Totals | | | 2,107,115 | 19.64 |

Top 10 Constituents - World Europe

| Constituent | Country/Market | ICB Sector | Net MCap (EURm) | Wgt % |
|---------------------|----------------|-----------------------------------|-----------------|-------|
| SAP | Germany | Software and Computer Services | 267,964 | 2.46 |
| Nestle | Switzerland | Food Producers | 240,367 | 2.21 |
| ASML Holding | Netherlands | Technology Hardware and Equipment | 234,762 | 2.16 |
| Roche Hldgs (GENUS) | Switzerland | Pharmaceuticals and Biotechnology | 210,029 | 1.93 |
| Shell | UK | Oil Gas and Coal | 205,314 | 1.89 |
| Novartis (REGD) | Switzerland | Pharmaceuticals and Biotechnology | 202,120 | 1.86 |
| Novo-Nordisk B | Denmark | Pharmaceuticals and Biotechnology | 201,409 | 1.85 |
| AstraZeneca | UK | Pharmaceuticals and Biotechnology | 201,405 | 1.85 |
| HSBC Hldgs | UK | Banks | 186,420 | 1.71 |
| Siemens AG | Germany | General Industrials | 157,324 | 1.44 |
| Totals | | | 2,107,115 | 19.35 |

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

| | | FTSE Developed Europe | | | FTSE World Europe | | |
|---------------|---------------------------------------|-----------------------|-------------------|---------------|-------------------|-------------------|---------------|
| ICB Code | ICB Supersector | No. of Cons | Net MCap (EURm) | Wgt % | No. of Cons | Net MCap (EURm) | Wgt % |
| 1010 | Technology | 22 | 880,290 | 8.20 | 26 | 880,916 | 8.09 |
| 1510 | Telecommunications | 19 | 316,263 | 2.95 | 23 | 323,678 | 2.97 |
| 2010 | Health Care | 50 | 1,550,715 | 14.45 | 55 | 1,555,494 | 14.28 |
| 3010 | Banks | 42 | 1,250,635 | 11.66 | 57 | 1,305,899 | 11.99 |
| 3020 | Financial Services | 29 | 470,491 | 4.39 | 34 | 474,304 | 4.36 |
| 3030 | Insurance | 29 | 697,661 | 6.50 | 33 | 698,822 | 6.42 |
| 3510 | Real Estate | 21 | 113,381 | 1.06 | 31 | 116,030 | 1.07 |
| 4010 | Automobiles and Parts | 13 | 201,635 | 1.88 | 17 | 204,137 | 1.87 |
| 4020 | Consumer Products and Services | 25 | 584,964 | 5.45 | 30 | 586,460 | 5.39 |
| 4030 | Media | 12 | 117,975 | 1.10 | 12 | 117,975 | 1.08 |
| 4040 | Retailers | 10 | 96,165 | 0.90 | 14 | 100,016 | 0.92 |
| 4050 | Travel and Leisure | 9 | 63,932 | 0.60 | 16 | 73,995 | 0.68 |
| 4510 | Food Beverage and Tobacco | 27 | 682,305 | 6.36 | 33 | 684,967 | 6.29 |
| 4520 | Personal Care Drug and Grocery Stores | 13 | 301,033 | 2.81 | 17 | 307,654 | 2.83 |
| 5010 | Construction and Materials | 22 | 352,975 | 3.29 | 37 | 360,825 | 3.31 |
| 5020 | Industrial Goods and Services | 88 | 1,570,793 | 14.64 | 107 | 1,583,100 | 14.54 |
| 5510 | Basic Resources | 18 | 219,895 | 2.05 | 30 | 225,200 | 2.07 |
| 5520 | Chemicals | 17 | 248,571 | 2.32 | 23 | 251,043 | 2.31 |
| 6010 | Energy | 16 | 570,960 | 5.32 | 24 | 582,881 | 5.35 |
| 6510 | Utilities | 26 | 438,724 | 4.09 | 43 | 456,062 | 4.19 |
| Totals | | 508 | 10,729,361 | 100.00 | 662 | 10,889,458 | 100.00 |

Country/Market Breakdown

| | FTSE Developed Europe | | | FTSE World Europe | | |
|----------------|-----------------------|-----------------|--------|-------------------|-----------------|--------|
| Country/Market | No. of Cons | Net MCap (EURm) | Wgt % | No. of Cons | Net MCap (EURm) | Wgt % |
| Austria | 6 | 38,044 | 0.35 | 6 | 38,044 | 0.35 |
| Belgium | 13 | 169,305 | 1.58 | 13 | 169,305 | 1.55 |
| Czech Rep. | - | - | - | 4 | 12,695 | 0.12 |
| Denmark | 18 | 369,543 | 3.44 | 18 | 369,543 | 3.39 |
| Finland | 14 | 165,088 | 1.54 | 14 | 165,088 | 1.52 |
| France | 62 | 1,759,948 | 16.40 | 62 | 1,759,948 | 16.16 |
| Germany | 67 | 1,596,269 | 14.88 | 67 | 1,596,269 | 14.66 |
| Greece | - | - | - | 28 | 50,449 | 0.46 |
| Hungary | - | - | - | 5 | 23,242 | 0.21 |
| Ireland | 5 | 52,248 | 0.49 | 5 | 52,248 | 0.48 |
| Italy | 37 | 543,855 | 5.07 | 37 | 543,855 | 4.99 |
| Netherlands | 30 | 672,691 | 6.27 | 30 | 672,691 | 6.18 |
| Norway | 15 | 108,834 | 1.01 | 15 | 108,834 | 1.00 |
| Poland | 10 | 65,930 | 0.61 | 10 | 65,930 | 0.61 |
| Portugal | 5 | 28,178 | 0.26 | 5 | 28,178 | 0.26 |
| Spain | 23 | 510,717 | 4.76 | 23 | 510,717 | 4.69 |
| Sweden | 53 | 547,491 | 5.10 | 53 | 547,491 | 5.03 |
| Switzerland | 52 | 1,582,053 | 14.75 | 52 | 1,582,053 | 14.53 |
| Turkiye | - | - | - | 117 | 73,711 | 0.68 |
| UK | 98 | 2,519,166 | 23.48 | 98 | 2,519,166 | 23.13 |
| Totals | 508 | 10,729,361 | 100.00 | 662 | 10,889,458 | 100.00 |

Index Characteristics

| Attributes | FTSE Developed Europe | FTSE Europe | FTSE World Europe | FTSE Eurozone |
|-----------------------------------|-----------------------|-------------|-------------------|---------------|
| Number of constituents | 508 | 677 | 662 | 290 |
| Net MCap (EURm) | 10,729,361 | 10,906,120 | 10,889,458 | 5,586,792 |
| Dividend Yield % | 3.12 | 3.12 | 3.12 | 3 |
| Constituent Sizes (Net MCap EURm) | | | | |
| Average | 21,121 | 16,109 | 16,449 | 19,265 |
| Largest | 267,964 | 267,964 | 267,964 | 267,964 |
| Smallest | 153 | 42 | 42 | 124 |
| Median | 7,853 | 5,469 | 5,618 | 7,138 |
| Weight of Largest Constituent (%) | 2.50 | 2.46 | 2.46 | 4.80 |
| Top 10 Holdings (% Index MCap) | 19.64 | 19.32 | 19.35 | 26.62 |

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