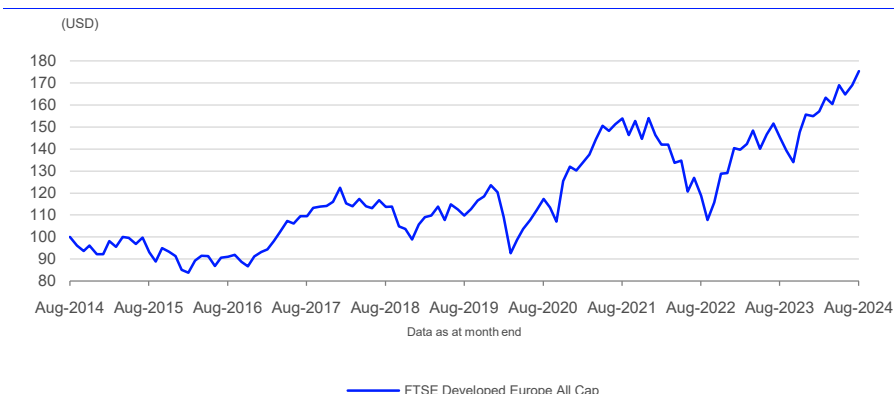


FTSE Developed Europe All Cap Index

Data as at: 30 August 2024

The FTSE Developed Europe All Cap Index is a market-capitalization weighted index representing the performance of large, mid and small cap companies in Developed European markets, including the UK. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers over 7,400 securities in 47 different countries and captures 98% of the world's investable market capitalization.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Europe All Cap	3.8	11.6	12.7	20.7	14.0	59.9	4.5	9.8	13.0	18.0	19.8

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Europe All Cap	-5.6	-1.0	-0.1	27.2	-14.9	25.0	6.8	16.7	-16.2	20.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe All Cap	1.4	0.2	0.5	0.3	-9.4	-32.1	-36.3	-36.3

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

Drawdown – based on daily data

FEATURES

Coverage

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

Objective

The index is 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 index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available real-time and end of day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	425,336	3.30
ASML Holding	Netherlands	Technology Hardware and Equipment	353,530	2.74
Nestle	Switzerland	Food Producers	281,068	2.18
AstraZeneca	UK	Pharmaceuticals and Biotechnology	261,280	2.03
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	245,489	1.91
SAP	Germany	Software and Computer Services	239,958	1.86
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	233,892	1.82
Shell	UK	Oil Gas and Coal	225,160	1.75
LVMH	France	Personal Goods	183,697	1.43
HSBC Hldgs	UK	Banks	164,959	1.28
Totals			2,614,368	20.29

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	85	1,025,765	7.96
1510	Telecommunications	36	330,266	2.56
2010	Health Care	101	2,060,855	16.00
3010	Banks	72	1,159,801	9.00
3020	Financial Services	81	546,846	4.24
3030	Insurance	41	678,916	5.27
3510	Real Estate	91	237,432	1.84
4010	Automobiles and Parts	28	272,819	2.12
4020	Consumer Products and Services	57	736,711	5.72
4030	Media	32	243,230	1.89
4040	Retailers	36	144,481	1.12
4050	Travel and Leisure	34	141,667	1.10
4510	Food Beverage and Tobacco	51	791,703	6.15
4520	Personal Care Drug and Grocery Stores	29	361,007	2.80
5010	Construction and Materials	67	506,790	3.93
5020	Industrial Goods and Services	232	1,861,660	14.45
5510	Basic Resources	45	299,093	2.32
5520	Chemicals	35	316,443	2.46
6010	Energy	50	683,272	5.30
6510	Utilities	47	484,686	3.76
Totals		1250	12,883,443	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Launch Date

22 September 2003

Base Date

31 December 2002

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, CAD, EUR, GBP, JPY, AUD, Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Austria	26	60,756	0.47
Belgium	37	208,862	1.62
Denmark	41	683,562	5.31
Finland	34	213,421	1.66
France	131	2,004,655	15.56
Germany	150	1,615,561	12.54
Ireland	6	53,867	0.42
Italy	87	587,254	4.56
Netherlands	54	876,965	6.81
Norway	58	169,707	1.32
Poland	30	85,811	0.67
Portugal	15	41,177	0.32
Spain	54	530,681	4.12
Sweden	141	729,250	5.66
Switzerland	115	1,865,704	14.48
UK	271	3,156,211	24.50
Totals	1250	12,883,443	100.00

Index Characteristics

Attributes	FTSE Developed Europe All Cap
Number of constituents	1250
Net MCap (USDm)	12,883,443
Dividend Yield %	3.07
Constituent Sizes (Net MCap USDm)	
Average	10,307
Largest	425,336
Smallest	35
Median	2,223
Weight of Largest Constituent (%)	3.30
Top 10 Holdings (% Index MCap)	20.29

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info@ftserussell.com

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call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659