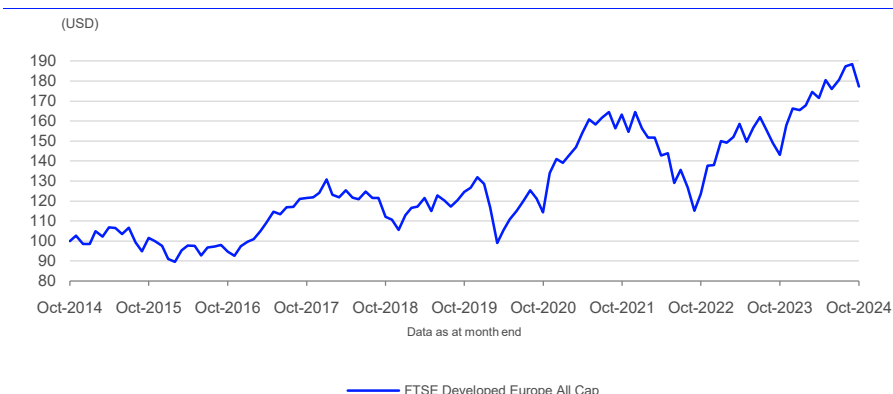


FTSE Developed Europe All Cap Index

Data as at: 31 October 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	-1.8	3.4	6.7	23.9	8.6	42.4	2.8	7.3	12.5	17.9	19.9

* 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	1.8	0.2	0.4	0.4	-7.0	-32.0	-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	343,021	2.83
ASML Holding	Netherlands	Technology Hardware and Equipment	265,267	2.19
SAP	Germany	Software and Computer Services	255,682	2.11
Nestle	Switzerland	Food Producers	242,590	2.00
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	221,250	1.83
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	214,074	1.77
AstraZeneca	UK	Pharmaceuticals and Biotechnology	212,616	1.76
Shell	UK	Oil Gas and Coal	208,594	1.72
HSBC Hldgs	UK	Banks	169,414	1.40
LVMH	France	Personal Goods	162,936	1.35
Totals			2,295,444	18.95

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	85	912,159	7.53
1510	Telecommunications	36	326,071	2.69
2010	Health Care	104	1,830,087	15.11
3010	Banks	71	1,145,043	9.46
3020	Financial Services	80	533,689	4.41
3030	Insurance	40	663,207	5.48
3510	Real Estate	90	223,987	1.85
4010	Automobiles and Parts	27	242,244	2.00
4020	Consumer Products and Services	59	675,967	5.58
4030	Media	31	237,554	1.96
4040	Retailers	36	142,425	1.18
4050	Travel and Leisure	34	151,663	1.25
4510	Food Beverage and Tobacco	50	726,987	6.00
4520	Personal Care Drug and Grocery Stores	29	346,631	2.86
5010	Construction and Materials	67	493,200	4.07
5020	Industrial Goods and Services	224	1,770,474	14.62
5510	Basic Resources	43	295,960	2.44
5520	Chemicals	34	298,705	2.47
6010	Energy	49	623,787	5.15
6510	Utilities	46	470,169	3.88
Totals		1235	12,110,011	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	24	56,984	0.47
Belgium	37	209,111	1.73
Denmark	40	588,208	4.86
Finland	34	204,392	1.69
France	130	1,898,166	15.67
Germany	151	1,601,591	13.23
Ireland	6	50,997	0.42
Italy	85	573,785	4.74
Netherlands	54	762,625	6.30
Norway	58	159,698	1.32
Poland	31	77,662	0.64
Portugal	14	37,493	0.31
Spain	53	519,784	4.29
Sweden	140	681,281	5.63
Switzerland	115	1,739,585	14.36
UK	263	2,948,651	24.35
Totals	1235	12,110,011	100.00

Index Characteristics

Attributes	FTSE Developed Europe All Cap
Number of constituents	1235
Net MCap (USDm)	12,110,011
Dividend Yield %	3.20
Constituent Sizes (Net MCap USDm)	
Average	9,806
Largest	343,021
Smallest	34
Median	2,147
Weight of Largest Constituent (%)	2.83
Top 10 Holdings (% Index MCap)	18.95

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