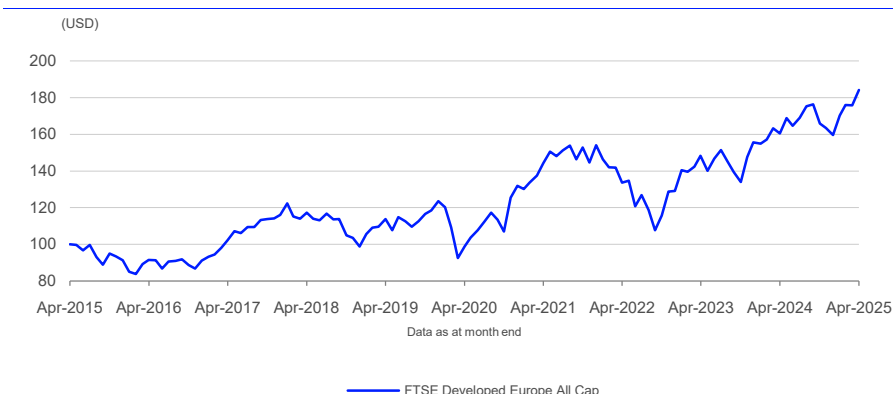


FTSE Developed Europe All Cap Index

Data as at: 30 April 2025

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	8.2	10.9	15.4	14.7	37.8	86.4	11.3	13.3	17.0	19.4	17.8

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed Europe All Cap	-1.0	-0.1	27.2	-14.9	25.0	6.8	16.7	-16.2	20.5	2.6

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	0.8	0.6	0.7	0.4		-14.2	-22.4	-32.1	-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 %
SAP	Germany	Software and Computer Services	318,194	2.44
Nestle	Switzerland	Food Producers	274,544	2.10
ASML Holding	Netherlands	Technology Hardware and Equipment	256,517	1.96
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	226,440	1.73
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	225,338	1.73
AstraZeneca	UK	Pharmaceuticals and Biotechnology	214,612	1.64
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	211,966	1.62
HSBC Hldgs	UK	Banks	198,392	1.52
Shell	UK	Oil Gas and Coal	198,267	1.52
Siemens AG	Germany	General Industrials	170,441	1.30
Totals			2,294,710	17.57

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	85	1,083,570	8.30
1510	Telecommunications	37	381,449	2.92
2010	Health Care	100	1,773,836	13.58
3010	Banks	71	1,476,428	11.30
3020	Financial Services	81	603,470	4.62
3030	Insurance	39	828,409	6.34
3510	Real Estate	86	233,110	1.78
4010	Automobiles and Parts	25	236,371	1.81
4020	Consumer Products and Services	63	694,773	5.32
4030	Media	31	155,879	1.19
4040	Retailers	34	145,167	1.11
4050	Travel and Leisure	31	102,750	0.79
4510	Food Beverage and Tobacco	51	819,836	6.28
4520	Personal Care Drug and Grocery Stores	27	368,339	2.82
5010	Construction and Materials	68	485,713	3.72
5020	Industrial Goods and Services	217	1,937,752	14.84
5510	Basic Resources	42	262,928	2.01
5520	Chemicals	33	311,646	2.39
6010	Energy	47	613,703	4.70
6510	Utilities	45	545,506	4.18
Totals		1213	13,060,636	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	69,596	0.53
Belgium	39	234,244	1.79
Denmark	42	451,652	3.46
Finland	33	217,484	1.67
France	125	2,045,962	15.67
Germany	147	1,950,312	14.93
Ireland	7	60,440	0.46
Italy	84	666,126	5.10
Netherlands	52	786,648	6.02
Norway	56	170,061	1.30
Poland	30	108,317	0.83
Portugal	14	39,341	0.30
Spain	52	626,388	4.80
Sweden	141	723,560	5.54
Switzerland	114	1,869,319	14.31
UK	253	3,041,187	23.29
Totals	1213	13,060,636	100.00

Index Characteristics

Attributes	FTSE Developed Europe All Cap
Number of constituents	1213
Net MCap (USDm)	13,060,636
Dividend Yield %	3.18
Constituent Sizes (Net MCap USDm)	
Average	10,767
Largest	318,194
Smallest	60
Median	2,344
Weight of Largest Constituent (%)	2.44
Top 10 Holdings (% Index MCap)	17.57

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