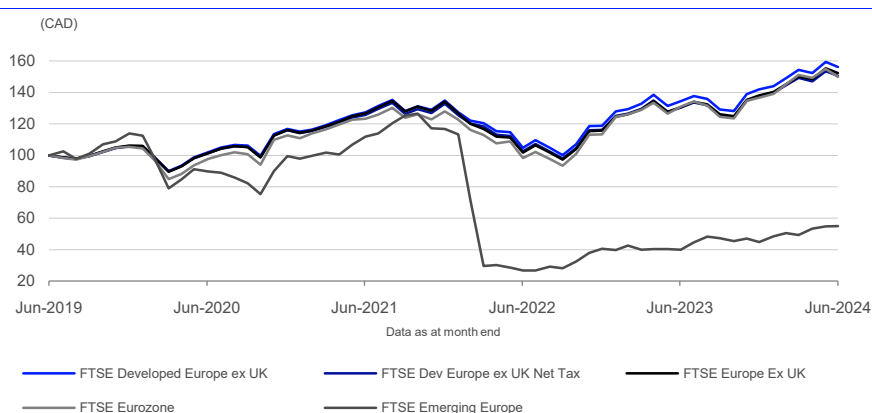


FTSE Developed Europe ex UK Index (CAD)

Data as at: 28 June 2024

The FTSE Developed Europe ex UK Index is part of a range of indices designed to help European investors benchmark their international investments. The index comprises Large and Mid cap stocks providing coverage of the Developed markets in Europe excluding the UK. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers around 98% of the world's investable market capitalisation.

Five-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CAD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Europe ex UK	1.2	10.0	10.0	16.3	22.7	56.3	7.0	9.3	11.1	14.7	15.3
FTSE Dev Europe ex UK Net Tax	0.8	9.3	9.3	15.4	19.7	50.5	6.2	8.5	11.1	14.7	15.3
FTSE Europe Ex UK	1.5	10.2	10.2	16.7	20.2	52.3	6.3	8.8	10.9	14.8	15.5
FTSE Eurozone	-0.8	9.6	9.6	14.5	21.6	49.9	6.7	8.4	12.2	16.3	17.3
FTSE Emerging Europe	11.7	22.5	22.5	38.0	-50.8	-45.0	-21.1	-11.3	15.4	61.2	50.7

* 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 % (CAD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Europe ex UK	2.7	20.2	-3.1	19.9	-6.7	19.0	10.4	15.5	-11.9	19.5
FTSE Dev Europe ex UK Net Tax	1.8	19.2	-4.1	18.9	-7.5	18.0	9.6	14.7	-12.5	18.5
FTSE Europe Ex UK	1.2	19.6	-1.9	19.5	-6.7	19.7	9.3	15.6	-13.7	19.3
FTSE Eurozone	0.5	18.9	-1.3	21.1	-8.7	17.6	7.1	13.5	-11.5	20.7
FTSE Emerging Europe	-22.6	7.1	26.5	13.0	-3.9	37.0	-12.7	17.4	-65.2	10.6
FTSE Europe	1.9	17.3	-2.5	18.0	-6.7	18.9	4.2	15.7	-10.6	17.6

FEATURES

Coverage

The index provides coverage of the Developed markets in Europe excluding the UK.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the indexes.

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, both real time and end of day.

Global Sector Classification

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 (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe ex UK	1.5	0.5	0.6	0.6	-8.9	-28.1	-28.1	-28.1
FTSE Dev Europe ex UK Net Tax	1.4	0.4	0.6	0.5	-9.0	-28.6	-28.6	-28.6
FTSE Europe Ex UK	1.6	0.4	0.6	0.6	-8.7	-29.8	-29.8	-29.8
FTSE Eurozone	1.2	0.4	0.5	0.5	-10.7	-30.3	-32.0	-32.0
FTSE Emerging Europe	2.4	-0.3	-0.2	-0.1	-9.0	-80.6	-80.6	-80.6
FTSE Europe	1.7	0.5	0.6	0.5	-7.8	-27.0	-29.5	-29.5

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (CADm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	604,196	5.19
ASML Holding	Netherlands	Technology Hardware and Equipment	556,185	4.78
Nestle	Switzerland	Food Producers	365,928	3.15
SAP	Germany	Software and Computer Services	304,734	2.62
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	298,688	2.57
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	262,518	2.26
LVMH	France	Personal Goods	257,564	2.21
Siemens AG	Germany	General Industrials	189,150	1.63
TotalEnergies SE	France	Oil Gas and Coal	183,501	1.58
Schneider Electric	France	Electronic and Electrical Equipment	175,151	1.51
Totals			3,197,615	27.49

ICB Industry Breakdown

		FTSE Developed Europe ex UK			FTSE Europe		
ICB Code	ICB Industry	No. of Cons	Net MCap (CADm)	Wgt %	No. of Cons	Net MCap (CADm)	Wgt %
10	Technology	20	1,309,880	11.26	27	1,342,855	8.65
15	Telecommunications	16	333,045	2.86	23	387,903	2.50
20	Health Care	43	1,973,999	16.97	56	2,474,113	15.93
30	Financials	77	2,119,184	18.22	123	2,890,096	18.61
35	Real Estate	16	118,328	1.02	32	170,376	1.10
40	Consumer Discretionary	54	1,468,706	12.63	94	1,900,664	12.24
45	Consumer Staples	29	836,365	7.19	49	1,383,875	8.91
50	Industrials	99	2,125,577	18.28	156	2,693,793	17.34
55	Basic Materials	31	491,894	4.23	58	785,878	5.06
60	Energy	15	429,799	3.70	26	908,667	5.85
65	Utilities	22	423,729	3.64	47	593,180	3.82
Totals		422	11,630,507	100.00	691	15,531,400	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

Investability Screen

Free float adjusted 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 and Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (CADm)	Wgt %
Austria	7	49,292	0.42
Belgium	14	218,124	1.88
Denmark	18	856,648	7.37
Finland	14	235,175	2.02
France	69	2,488,218	21.39
Germany	70	1,965,948	16.90
Ireland	5	64,372	0.55
Italy	34	660,425	5.68
Netherlands	31	1,201,871	10.33
Norway	17	152,689	1.31
Poland	10	84,706	0.73
Portugal	4	41,224	0.35
Spain	25	628,421	5.40
Sweden	52	772,017	6.64
Switzerland	52	2,211,377	19.01
Totals	422	11,630,507	100.00

Index Characteristics

Attributes	FTSE Developed Europe ex UK
Number of constituents	422
Net MCap (CADm)	11,630,507
Dividend Yield %	2.96
Constituent Sizes (Net MCap CADm)	
Average	27,560
Largest	604,196
Smallest	260
Median	9,988
Weight of Largest Constituent (%)	5.19
Top 10 Holdings (% Index MCap)	27.49

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