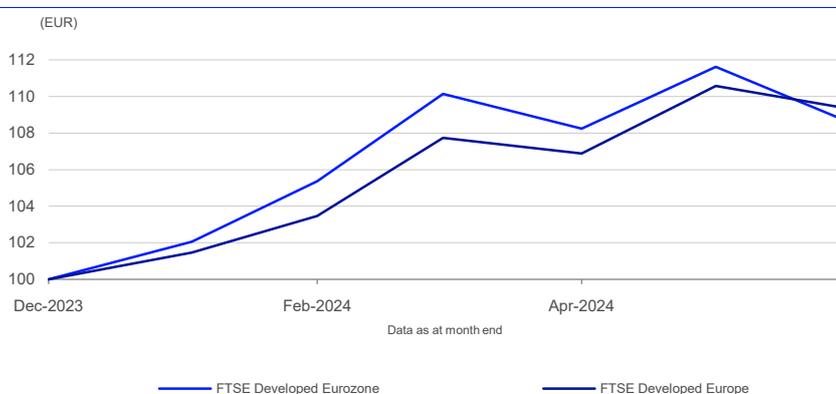


FTSE Developed Eurozone Index

Data as at: 28 June 2024

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

6-Month 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 Eurozone	-1.2	8.9	8.9	12.7	21.5	51.8	6.7	8.7	11.1	14.2	18.1
FTSE Developed Europe	1.6	9.4	9.4	14.5	25.2	54.1	7.8	9.0	9.7	12.4	15.8

* 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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
ASML Holding	Netherlands	Technology Hardware and Equipment	379,253	7.36
SAP	Germany	Software and Computer Services	207,793	4.03
LVMH	France	Personal Goods	175,629	3.41
Siemens AG	Germany	General Industrials	128,978	2.50
TotalEnergies SE	France	Oil Gas and Coal	125,126	2.43
Schneider Electric	France	Electronic and Electrical Equipment	119,432	2.32
Allianz SE	Germany	Non-life Insurance	101,228	1.97
Sanofi	France	Pharmaceuticals and Biotechnology	98,866	1.92
L'Oreal	France	Personal Goods	94,572	1.84
Air Liquide	France	Chemicals	91,136	1.77
Totals			1,522,012	29.55

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 rules 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

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

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed Eurozone			FTSE Developed Europe		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	15	848,655	16.48	22	914,472	8.78
1510	Telecommunications	11	179,556	3.49	19	257,237	2.47
2010	Health Care	24	352,684	6.85	49	1,680,963	16.15
3010	Banks	22	556,715	10.81	38	940,083	9.03
3020	Financial Services	12	83,267	1.62	30	410,425	3.94
3030	Insurance	14	328,121	6.37	29	559,323	5.37
3510	Real Estate	10	54,173	1.05	21	113,196	1.09
4010	Automobiles and Parts	13	238,819	4.64	14	240,653	2.31
4020	Consumer Products and Services	15	452,955	8.79	28	629,968	6.05
4030	Media	7	94,176	1.83	11	205,263	1.97
4040	Retailers	3	54,499	1.06	11	99,987	0.96
4050	Travel and Leisure	4	20,315	0.39	10	99,112	0.95
4510	Food Beverage and Tobacco	12	187,599	3.64	26	652,093	6.26
4520	Personal Care Drug and Grocery Stores	5	55,544	1.08	14	278,729	2.68
5010	Construction and Materials	14	162,366	3.15	25	367,885	3.53
5020	Industrial Goods and Services	43	729,933	14.17	95	1,448,188	13.91
5510	Basic Resources	5	43,916	0.85	19	266,767	2.56
5520	Chemicals	14	201,126	3.91	20	259,226	2.49
6010	Energy	10	228,992	4.45	17	601,302	5.78
6510	Utilities	20	276,895	5.38	27	385,775	3.71
Totals		273	5,150,303	100.00	525	10,410,646	100.00

Country/Market Breakdown

Country/Market	FTSE Developed Eurozone			FTSE Developed Europe		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	7	33,611	0.65	7	33,611	0.32
Belgium	14	148,735	2.89	14	148,735	1.43
Denmark	-	-	-	18	584,133	5.61
Finland	14	160,361	3.11	14	160,361	1.54
France	69	1,696,671	32.94	69	1,696,671	16.30
Germany	70	1,340,545	26.03	70	1,340,545	12.88
Ireland	5	43,894	0.85	5	43,894	0.42
Italy	34	450,332	8.74	34	450,332	4.33
Netherlands	31	819,534	15.91	31	819,534	7.87
Norway	-	-	-	17	104,116	1.00
Poland	-	-	-	10	57,760	0.55
Portugal	4	28,110	0.55	4	28,110	0.27
Spain	25	428,509	8.32	25	428,509	4.12
Sweden	-	-	-	52	526,424	5.06
Switzerland	-	-	-	52	1,507,899	14.48
UK	-	-	-	103	2,480,011	23.82
Totals	273	5,150,303	100.00	525	10,410,646	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

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

Index Characteristics

Attributes	FTSE Developed Eurozone	FTSE Developed Europe
Number of constituents	273	525
Net MCap (EURm)	5,150,303	10,410,646
Dividend Yield %	3.13	3.14
Constituent Sizes (Net MCap EURm)		
Average	18,866	19,830
Largest	379,253	411,991
Smallest	430	177
Median	7,076	7,209
Weight of Largest Constituent (%)	7.36	3.96
Top 10 Holdings (% Index MCap)	29.55	22.96

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