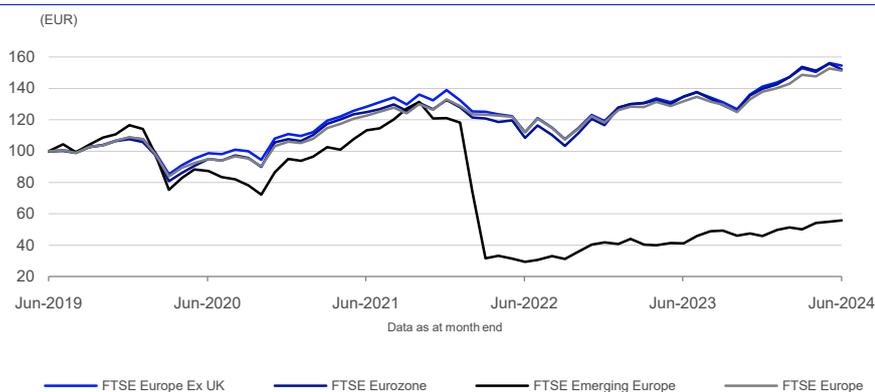


FTSE Europe ex UK Index

Data as at: 28 June 2024

The FTSE Europe ex UK Index is one of a range of indices designed to help European investors benchmark their international investments. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

5-Year 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 Europe Ex UK	1.1	9.5	9.5	14.8	20.4	54.6	6.4	9.1	10.0	13.0	16.2
FTSE Eurozone	-1.2	8.9	8.9	12.7	21.8	52.1	6.8	8.7	11.0	14.1	18.1
FTSE Emerging Europe	11.3	21.6	21.6	35.8	-50.8	-44.2	-21.0	-11.0	15.0	60.8	50.4
FTSE Europe	1.7	9.6	9.6	14.8	23.2	51.3	7.2	8.6	9.6	12.5	15.9

* 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 % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Europe Ex UK	5.8	11.1	4.6	12.4	-10.1	28.4	2.1	25.4	-14.2	18.4
FTSE Eurozone	4.9	10.5	5.3	13.9	-12.0	26.1	0.0	23.2	-12.1	19.8
FTSE Emerging Europe	-19.2	-0.5	35.0	6.3	-7.4	46.9	-18.5	27.4	-65.5	9.8
FTSE Europe	6.4	9.0	4.1	11.0	-10.1	27.5	-2.7	25.6	-11.2	16.8

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Europe Ex UK	1.6	0.5	0.6	0.5	-8.8	-24.6	-34.9	-34.9
FTSE Eurozone	1.2	0.5	0.5	0.5	-10.2	-24.7	-37.9	-37.9
FTSE Emerging Europe	2.4	-0.4	-0.2	-0.1	-9.4	-79.6	-79.6	-79.6
FTSE Europe	1.6	0.6	0.5	0.5	-8.1	-21.4	-35.7	-35.7

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

FEATURES

Coverage

The index provides coverage of Developed and Emerging 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 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 website.

Availability

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

Industry Classification Benchmark

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 (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	411,991	5.08
ASML Holding	Netherlands	Technology Hardware and Equipment	379,253	4.68
Nestle	Switzerland	Food Producers	249,520	3.08
SAP	Germany	Software and Computer Services	207,793	2.56
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	203,670	2.51
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	179,006	2.21
LVMH	France	Personal Goods	175,629	2.17
Siemens AG	Germany	General Industrials	128,978	1.59
TotalEnergies SE	France	Oil Gas and Coal	125,126	1.54
Schneider Electric	France	Electronic and Electrical Equipment	119,432	1.47
Totals			2,180,396	26.88

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Europe Ex UK			FTSE Europe		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	25	894,381	11.03	27	915,669	8.65
1510	Telecommunications	20	234,365	2.89	23	264,504	2.50
2010	Health Care	50	1,352,125	16.67	56	1,687,053	15.93
3010	Banks	52	724,213	8.93	57	994,913	9.39
3020	Financial Services	27	299,296	3.69	35	415,330	3.92
3030	Insurance	24	482,400	5.95	31	560,462	5.29
3510	Real Estate	27	83,666	1.03	32	116,176	1.10
4010	Automobiles and Parts	18	244,380	3.01	18	244,380	2.31
4020	Consumer Products and Services	27	562,991	6.94	33	632,036	5.97
4030	Media	7	94,176	1.16	11	205,263	1.94
4040	Retailers	11	73,319	0.90	16	105,515	1.00
4050	Travel and Leisure	11	47,664	0.59	16	108,835	1.03
4510	Food Beverage and Tobacco	26	496,983	6.13	31	655,895	6.19
4520	Personal Care Drug and Grocery Stores	12	86,138	1.06	18	287,744	2.72
5010	Construction and Materials	42	328,360	4.05	43	376,033	3.55
5020	Industrial Goods and Services	93	1,141,809	14.08	113	1,460,816	13.79
5510	Basic Resources	25	92,490	1.14	31	273,190	2.58
5520	Chemicals	25	252,808	3.12	27	262,686	2.48
6010	Energy	24	311,374	3.84	26	619,604	5.85
6510	Utilities	42	307,637	3.79	47	404,479	3.82
Totals		588	8,110,573	100.00	691	10,590,584	100.00

Index Characteristics

Attributes	FTSE Europe Ex UK	FTSE Europe
Number of constituents	588	691
Net MCap (EURm)	8,110,573	10,590,584
Dividend Yield %	2.96	3.13
Constituent Sizes (Net MCap EURm)		
Average	13,793	15,326
Largest	411,991	411,991
Smallest	61	61
Median	4,437	5,124
Weight of Largest Constituent (%)	5.08	3.89
Top 10 Holdings (% Index MCap)	26.88	22.57

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, Sterling, Yen, Euro and Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (EURm)	Wgt %
Austria	7	33,611	0.41
Belgium	14	148,735	1.83
Czech Rep.	4	9,492	0.12
Denmark	18	584,133	7.20
Finland	14	160,361	1.98
France	69	1,696,671	20.92
Germany	70	1,340,545	16.53
Greece	29	41,512	0.51
Hungary	4	18,456	0.23
Iceland	11	7,198	0.09
Ireland	5	43,894	0.54
Italy	34	450,332	5.55
Netherlands	31	819,534	10.10
Norway	17	104,116	1.28
Poland	10	57,760	0.71
Portugal	4	28,110	0.35
Romania	7	10,828	0.13
Spain	25	428,509	5.28
Sweden	52	526,424	6.49
Switzerland	52	1,507,899	18.59
Turkiye	111	92,455	1.14
Totals	588	8,110,573	100.00

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