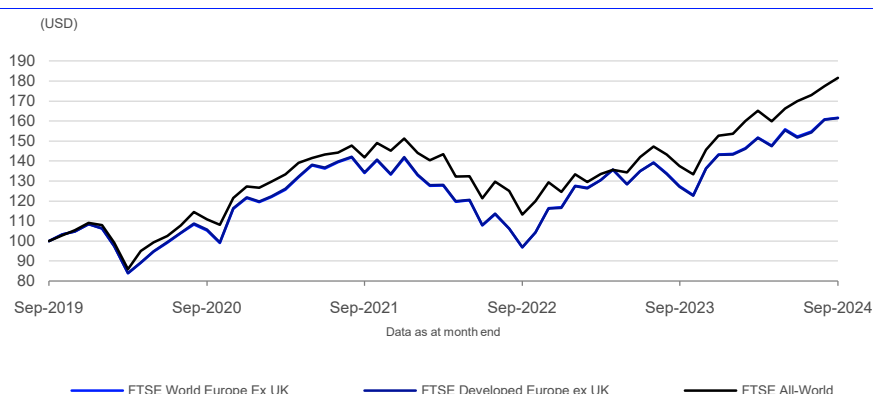


FTSE World Europe ex UK Index

Data as at: 30 September 2024

The FTSE World Europe ex UK Index is one of a range of indices designed to help investors to benchmark their European investments. The index comprises Large and Mid cap stocks providing coverage of the Developed and Advanced Emerging markets in Europe excluding UK. 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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE World Europe Ex UK	6.2	6.5	12.8	26.7	20.5	61.6	6.4	10.1	13.2	18.3	19.8
FTSE Developed Europe ex UK	6.4	6.5	12.7	27.0	20.1	61.4	6.3	10.0	13.3	18.4	19.8
FTSE All-World	6.9	10.0	19.0	32.1	28.1	81.7	8.6	12.7	10.5	16.1	17.4

* 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 World Europe Ex UK	-5.7	-0.4	0.3	28.7	-14.8	25.3	12.1	16.3	-17.4	22.6
FTSE Developed Europe ex UK	-5.8	0.2	0.3	28.3	-14.4	25.3	12.3	16.5	-17.8	22.8
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

Return/Risk Ratio and Draw Down - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE World Europe Ex UK	1.9	0.4	0.5	0.4	-7.1	-33.8	-34.3	-34.3
FTSE Developed Europe ex UK	2.0	0.4	0.5	0.4	-7.1	-33.9	-34.2	-34.2
FTSE All-World	2.9	0.5	0.7	0.7	-8.2	-26.0	-33.7	-33.7

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

Freely available index rules are overseen by an independent committee of leading market professionals.

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 (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	363,759	3.96
ASML Holding	Netherlands	Technology Hardware and Equipment	327,304	3.56
Nestle	Switzerland	Food Producers	258,975	2.82
SAP	Germany	Software and Computer Services	250,115	2.72
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	234,898	2.56
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	221,653	2.41
LVMH	France	Personal Goods	189,116	2.06
Siemens AG	Germany	General Industrials	150,260	1.64
Schneider Electric	France	Electronic and Electrical Equipment	140,364	1.53
TotalEnergies SE	France	Oil Gas and Coal	131,066	1.43
Totals			2,267,509	24.68

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	24	900,298	9.80
1510	Telecommunications	20	286,709	3.12
2010	Health Care	50	1,520,752	16.55
3010	Banks	50	841,516	9.16
3020	Financial Services	26	354,142	3.86
3030	Insurance	26	590,829	6.43
3510	Real Estate	25	108,266	1.18
4010	Automobiles and Parts	17	246,153	2.68
4020	Consumer Products and Services	24	617,241	6.72
4030	Media	7	101,975	1.11
4040	Retailers	8	89,726	0.98
4050	Travel and Leisure	11	53,543	0.58
4510	Food Beverage and Tobacco	27	557,555	6.07
4520	Personal Care Drug and Grocery Stores	12	101,769	1.11
5010	Construction and Materials	38	390,587	4.25
5020	Industrial Goods and Services	91	1,321,721	14.39
5510	Basic Resources	26	100,409	1.09
5520	Chemicals	23	299,359	3.26
6010	Energy	23	324,170	3.53
6510	Utilities	41	379,799	4.13
Totals		569	9,186,518	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 December 1986

Base Value

100

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

US Dollar, Sterling, Yen, Euro and Local

Review Dates

Semi-annually in March and September

Index Rules and Vendor Codes

Available at www.ftse.com/geis

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Austria	7	40,013	0.44
Belgium	13	183,421	2.00
Czech Rep.	4	10,644	0.12
Denmark	19	570,423	6.21
Finland	14	187,936	2.05
France	67	1,948,481	21.21
Germany	67	1,588,834	17.30
Greece	29	48,482	0.53
Hungary	5	21,317	0.23
Ireland	5	54,664	0.60
Italy	36	533,695	5.81
Netherlands	29	826,534	9.00
Norway	16	108,287	1.18
Poland	10	59,278	0.65
Portugal	4	32,473	0.35
Spain	24	512,250	5.58
Sweden	53	619,992	6.75
Switzerland	53	1,751,481	19.07
Turkiye	114	88,313	0.96
Totals	569	9,186,518	100.00

Index Characteristics

Attributes	FTSE World Europe Ex UK	FTSE Developed Europe ex UK	FTSE All-World
Number of constituents	569	417	4242
Net MCap (USDm)	9,186,518	9,017,763	79,400,968
Dividend Yield %	2.94	2.93	1.86
Constituent Sizes (Net MCap USDm)			
Average	16,145	21,625	18,718
Largest	363,759	363,759	3,382,384
Smallest	71	219	35
Median	5,613	8,079	2,780
Weight of Largest Constituent (%)	3.96	4.03	4.26
Top 10 Holdings (% Index MCap)	24.68	25.14	20.69

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