

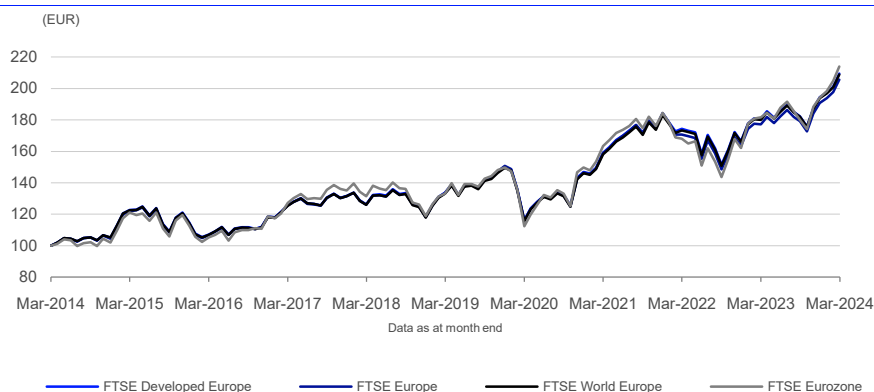
FTSE Developed Europe Index

Data as at: 29 March 2024

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

The FTSE World Europe Index comprises large and mid cap stocks in the developed and advanced emerging markets in Europe.

10-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 Developed Europe	7.7	15.0	7.7	15.9	31.7	56.7	9.6	9.4	9.6	12.3	16.0
FTSE Europe	7.8	14.8	7.8	16.0	29.5	54.0	9.0	9.0	9.5	12.4	16.2
FTSE World Europe	7.8	14.8	7.8	16.0	32.1	56.9	9.7	9.4	9.6	12.2	16.0
FTSE Eurozone	10.1	18.9	10.1	17.8	31.0	60.9	9.4	10.0	10.6	13.9	18.4

* 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 % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Europe	7.4	9.3	3.1	11.1	-10.1	26.9	-2.2	25.5	-9.7	16.9
FTSE Europe	6.4	9.0	4.1	11.0	-10.1	27.5	-2.7	25.6	-11.2	16.8
FTSE World Europe	7.5	8.8	3.2	11.4	-10.4	26.9	-2.3	25.4	-9.4	16.8
FTSE Eurozone	4.9	10.5	5.3	13.9	-12.0	26.1	0.0	23.2	-12.1	19.8

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

Objective

The indexes are 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 indexes are investable.

Liquidity

Stocks are screened to ensure that the indexes are 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. Net of tax indexes are also available.

Industry Classification Benchmark (ICB)

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 (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe	1.8	0.8	0.6	0.5	-8.3	-20.0	-35.4	-35.4
FTSE Europe	1.8	0.7	0.6	0.5	-8.1	-21.4	-35.7	-35.7
FTSE World Europe	1.8	0.8	0.6	0.5	-8.1	-19.9	-35.4	-35.4
FTSE Eurozone	1.8	0.7	0.5	0.5	-10.2	-24.7	-37.9	-37.9

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

Top 10 Constituents - Developed Europe

Constituent	Country	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	365,295	3.49
ASML Holding	Netherlands	Technology Hardware and Equipment	351,628	3.36
Nestle	Switzerland	Food Producers	262,813	2.51
LVMH	France	Personal Goods	206,120	1.97
Shell	UK	Oil Gas and Coal	199,426	1.91
SAP	Germany	Software and Computer Services	197,840	1.89
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	185,760	1.78
AstraZeneca	UK	Pharmaceuticals and Biotechnology	184,446	1.76
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	163,520	1.56
HSBC Hldgs	UK	Banks	138,304	1.32
Totals			2,255,151	21.56

Top 10 Constituents - World Europe

Constituent	Country	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	365,295	3.44
ASML Holding	Netherlands	Technology Hardware and Equipment	351,628	3.32
Nestle	Switzerland	Food Producers	262,813	2.48
LVMH	France	Personal Goods	206,120	1.94
Shell	UK	Oil Gas and Coal	199,426	1.88
SAP	Germany	Software and Computer Services	197,840	1.87
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	185,760	1.75
AstraZeneca	UK	Pharmaceuticals and Biotechnology	184,446	1.74
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	163,520	1.54
HSBC Hldgs	UK	Banks	138,304	1.30
Totals			2,255,151	21.26

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 May 2000

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, GBP, JPY, EUR, Local

Review Dates

Semi-annually in March and September

ICB Supersector Breakdown

		FTSE Developed Europe			FTSE World Europe		
ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	22	872,495	8.34	26	873,657	8.24
1510	Telecommunications	19	248,277	2.37	23	254,148	2.40
2010	Health Care	49	1,584,839	15.15	54	1,589,245	14.98
3010	Banks	38	934,466	8.93	52	976,644	9.21
3020	Financial Services	30	402,347	3.85	35	406,553	3.83
3030	Insurance	30	580,082	5.55	32	580,820	5.48
3510	Real Estate	21	115,535	1.10	30	117,767	1.11
4010	Automobiles and Parts	14	287,959	2.75	18	291,618	2.75
4020	Consumer Products and Services	29	683,357	6.53	33	685,014	6.46
4030	Media	11	199,947	1.91	11	199,947	1.89
4040	Retailers	11	103,995	0.99	14	108,202	1.02
4050	Travel and Leisure	10	109,174	1.04	14	118,441	1.12
4510	Food Beverage and Tobacco	26	690,399	6.60	31	693,048	6.53
4520	Personal Care Drug and Grocery Stores	14	270,570	2.59	18	277,030	2.61
5010	Construction and Materials	24	382,659	3.66	42	390,885	3.69
5020	Industrial Goods and Services	95	1,482,827	14.18	111	1,492,354	14.07
5510	Basic Resources	19	253,451	2.42	31	259,355	2.45
5520	Chemicals	21	281,919	2.70	28	285,726	2.69
6010	Energy	17	596,195	5.70	25	611,823	5.77
6510	Utilities	27	379,331	3.63	44	394,429	3.72
Totals		527	10,459,823	100.00	672	10,606,706	100.00

Country Breakdown

		FTSE Developed Europe			FTSE World Europe		
Country		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria		7	33,328	0.32	7	33,328	0.31
Belgium		15	157,257	1.50	15	157,257	1.48
Czech Rep.		-	-	-	4	9,284	0.09
Denmark		17	544,948	5.21	17	544,948	5.14
Finland		14	155,071	1.48	14	155,071	1.46
France		69	1,855,200	17.74	69	1,855,200	17.49
Germany		70	1,381,951	13.21	70	1,381,951	13.03
Greece		-	-	-	28	41,126	0.39
Hungary		-	-	-	4	17,345	0.16
Ireland		5	45,398	0.43	5	45,398	0.43
Italy		35	476,300	4.55	35	476,300	4.49
Netherlands		31	798,327	7.63	31	798,327	7.53
Norway		18	104,458	1.00	18	104,458	0.98
Poland		10	54,083	0.52	10	54,083	0.51
Portugal		4	26,255	0.25	4	26,255	0.25
Spain		25	440,399	4.21	25	440,399	4.15
Sweden		52	517,754	4.95	52	517,754	4.88
Switzerland		52	1,462,323	13.98	52	1,462,323	13.79
Turkiye		-	-	-	109	79,128	0.75
UK		103	2,406,771	23.01	103	2,406,771	22.69
Totals		527	10,459,823	100.00	672	10,606,706	100.00

Index Characteristics

Attributes	FTSE Developed Europe	FTSE Europe	FTSE World Europe	FTSE Eurozone
Number of constituents	527	690	672	303
Net MCap (EURm)	10,459,823	10,623,943	10,606,706	5,410,612
Dividend Yield %	2.99	2.99	2.99	2.81
Constituent Sizes (Net MCap EURm)				
Average	19,848	15,397	15,784	17,857
Largest	365,295	365,295	365,295	351,628
Smallest	152	74	74	157
Median	7,248	5,193	5,402	6,655
Weight of Largest Constituent (%)	3.49	3.44	3.44	6.50
Top 10 Holdings (% Index MCap)	21.56	21.23	21.26	28.44

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