

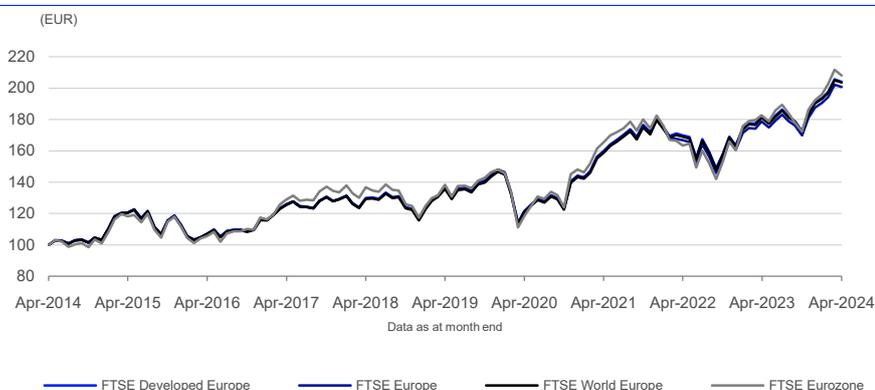
# FTSE Developed Europe Index

Data as at: 30 April 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	5.3	18.3	6.9	12.0	27.7	49.7	8.5	8.4	9.9	12.4	16.0
FTSE Europe	5.4	18.2	7.0	12.3	25.9	47.4	8.0	8.1	9.8	12.5	16.1
FTSE World Europe	5.4	18.2	7.0	12.3	28.3	50.1	8.7	8.5	9.8	12.3	16.0
FTSE Eurozone	6.1	20.7	8.3	14.0	25.8	50.4	8.0	8.5	11.0	14.0	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	1.2	0.7	0.5	0.5	-8.3	-20.0	-35.4	-35.4
FTSE Europe	1.2	0.6	0.5	0.5	-8.1	-21.4	-35.7	-35.7
FTSE World Europe	1.2	0.7	0.5	0.5	-8.1	-19.9	-35.4	-35.4
FTSE Eurozone	1.2	0.6	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/Market	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	374,156	3.63
ASML Holding	Netherlands	Technology Hardware and Equipment	328,178	3.19
Nestle	Switzerland	Food Producers	251,028	2.44
Shell	UK	Oil Gas and Coal	217,764	2.11
AstraZeneca	UK	Pharmaceuticals and Biotechnology	208,598	2.02
LVMH	France	Personal Goods	191,459	1.86
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	187,806	1.82
SAP	Germany	Software and Computer Services	186,044	1.81
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	155,776	1.51
HSBC Hldgs	UK	Banks	155,602	1.51
<b>Totals</b>			<b>2,256,409</b>	<b>21.90</b>

## Top 10 Constituents - World Europe

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	374,156	3.58
ASML Holding	Netherlands	Technology Hardware and Equipment	328,178	3.14
Nestle	Switzerland	Food Producers	251,028	2.40
Shell	UK	Oil Gas and Coal	217,764	2.08
AstraZeneca	UK	Pharmaceuticals and Biotechnology	208,598	1.99
LVMH	France	Personal Goods	191,459	1.83
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	187,806	1.80
SAP	Germany	Software and Computer Services	186,044	1.78
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	155,776	1.49
HSBC Hldgs	UK	Banks	155,602	1.49
<b>Totals</b>			<b>2,256,409</b>	<b>21.57</b>

## 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

ICB Code	ICB Supersector	FTSE Developed Europe			FTSE World Europe		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	22	829,417	8.05	26	830,504	7.94
1510	Telecommunications	19	241,524	2.34	23	248,158	2.37
2010	Health Care	49	1,598,831	15.52	54	1,603,384	15.33
3010	Banks	38	961,560	9.33	52	1,007,918	9.64
3020	Financial Services	30	380,030	3.69	35	384,712	3.68
3030	Insurance	30	547,121	5.31	32	548,096	5.24
3510	Real Estate	21	113,147	1.10	30	115,405	1.10
4010	Automobiles and Parts	14	268,118	2.60	18	271,832	2.60
4020	Consumer Products and Services	28	652,509	6.33	32	654,357	6.26
4030	Media	11	196,089	1.90	11	196,089	1.87
4040	Retailers	11	97,961	0.95	14	102,541	0.98
4050	Travel and Leisure	10	103,657	1.01	14	113,483	1.08
4510	Food Beverage and Tobacco	26	673,084	6.53	31	676,255	6.47
4520	Personal Care Drug and Grocery Stores	14	275,780	2.68	18	282,694	2.70
5010	Construction and Materials	24	363,078	3.52	42	371,686	3.55
5020	Industrial Goods and Services	96	1,442,946	14.01	112	1,453,305	13.89
5510	Basic Resources	19	276,554	2.68	31	282,708	2.70
5520	Chemicals	21	268,466	2.61	28	272,168	2.60
6010	Energy	17	630,935	6.12	25	647,833	6.19
6510	Utilities	27	380,792	3.70	44	396,592	3.79
<b>Totals</b>		<b>527</b>	<b>10,301,601</b>	<b>100.00</b>	<b>672</b>	<b>10,459,720</b>	<b>100.00</b>

## Country/Market Breakdown

Country/Market	FTSE Developed Europe			FTSE World Europe		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	7	33,833	0.33	7	33,833	0.32
Belgium	15	157,639	1.53	15	157,639	1.51
Czech Rep.	-	-	-	4	9,541	0.09
Denmark	18	547,379	5.31	18	547,379	5.23
Finland	14	158,523	1.54	14	158,523	1.52
France	69	1,813,940	17.61	69	1,813,940	17.34
Germany	70	1,336,787	12.98	70	1,336,787	12.78
Greece	-	-	-	28	42,256	0.40
Hungary	-	-	-	4	18,422	0.18
Ireland	5	46,316	0.45	5	46,316	0.44
Italy	35	461,428	4.48	35	461,428	4.41
Netherlands	31	766,312	7.44	31	766,312	7.33
Norway	17	100,058	0.97	17	100,058	0.96
Poland	10	55,705	0.54	10	55,705	0.53
Portugal	4	28,487	0.28	4	28,487	0.27
Spain	25	433,013	4.20	25	433,013	4.14
Sweden	52	506,483	4.92	52	506,483	4.84
Switzerland	52	1,395,094	13.54	52	1,395,094	13.34
Turkiye	-	-	-	109	87,900	0.84
UK	103	2,460,604	23.89	103	2,460,604	23.52
<b>Totals</b>	<b>527</b>	<b>10,301,601</b>	<b>100.00</b>	<b>672</b>	<b>10,459,720</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Developed Europe	FTSE Europe	FTSE World Europe	FTSE Eurozone
Number of constituents	527	690	672	303
Net MCap (EURm)	10,301,601	10,477,279	10,459,720	5,278,534
Dividend Yield %	3.10	3.10	3.10	2.97
Constituent Sizes (Net MCap EURm)				
Average	19,548	15,184	15,565	17,421
Largest	374,156	374,156	374,156	328,178
Smallest	156	70	70	155
Median	7,281	5,197	5,280	6,339
Weight of Largest Constituent (%)	3.63	3.57	3.58	6.22
Top 10 Holdings (% Index MCap)	21.90	21.54	21.57	28.30

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