

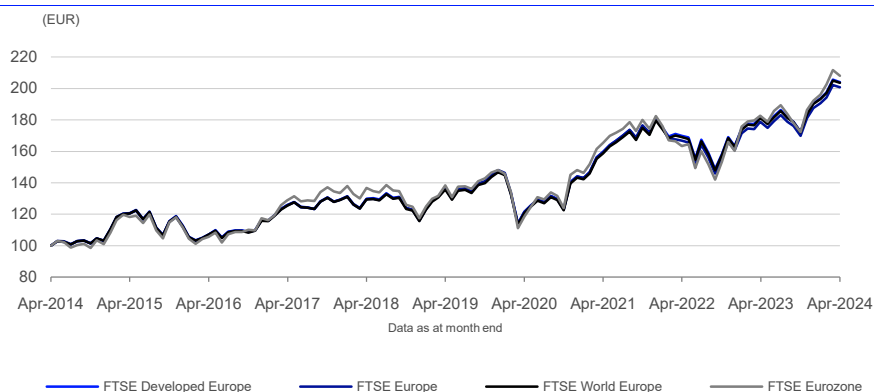
# FTSE Developed Europe Index

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
Totals			2,256,409	21.90

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
Totals			2,256,409	21.57

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	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
Totals		527	10,301,601	100.00	672	10,459,720	100.00

Country/Market Breakdown

	FTSE Developed Europe			FTSE World Europe		
Country/Market	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
Totals	527	10,301,601	100.00	672	10,459,720	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)	10,301,601	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

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;  
email info@ftserussell.com; or  
call your regional Client Services Team office:

**EMEA**  
+44 (0) 20 7866 1810

**North America**  
+1 877 503 6437

**Asia-Pacific**  
Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659