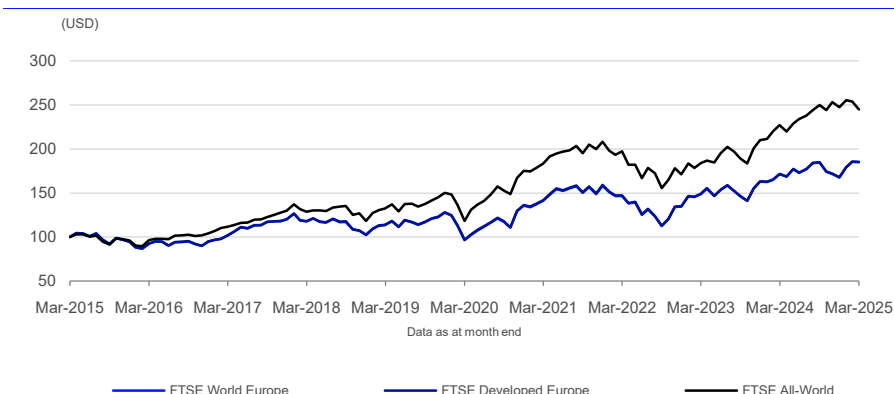


# FTSE World Europe Index

Data as at: 31 March 2025

The FTSE World Europe Index is one of a range of indexes 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. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

## 10-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	10.3	0.1	10.3	7.9	26.3	92.0	8.1	13.9	13.4	17.1	17.6
FTSE Developed Europe	10.4	0.1	10.4	7.9	25.9	91.5	8.0	13.9	13.5	17.2	17.6
FTSE All-World	-1.0	-2.1	-1.0	7.8	24.0	107.2	7.4	15.7	11.1	15.0	15.6

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE World Europe	-2.3	0.2	26.8	-14.7	24.6	6.5	16.6	-14.9	20.9	3.0
FTSE Developed Europe	-1.9	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21.0	2.9
FTSE All-World	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE World Europe	0.6	0.6	0.8	0.4	-11.4	-24.8	-31.0	-35.8
FTSE Developed Europe	0.6	0.6	0.8	0.4	-11.5	-24.9	-31.2	-35.7
FTSE All-World	0.7	0.6	1.0	0.6	-8.2	-22.3	-26.0	-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 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, available 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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
SAP	Germany	Software and Computer Services	289,455	2.46
Nestle	Switzerland	Food Producers	259,645	2.21
ASML Holding	Netherlands	Technology Hardware and Equipment	253,590	2.16
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	226,873	1.93
Shell	UK	Oil Gas and Coal	221,780	1.89
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	218,330	1.86
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	217,562	1.85
AstraZeneca	UK	Pharmaceuticals and Biotechnology	217,558	1.85
HSBC Hldgs	UK	Banks	201,371	1.71
Siemens AG	Germany	General Industrials	169,942	1.44
Totals			2,276,105	19.35

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	26	951,566	8.09
1510	Telecommunications	23	349,636	2.97
2010	Health Care	55	1,680,244	14.28
3010	Banks	57	1,410,632	11.99
3020	Financial Services	34	512,343	4.36
3030	Insurance	33	754,868	6.42
3510	Real Estate	31	125,335	1.07
4010	Automobiles and Parts	17	220,509	1.87
4020	Consumer Products and Services	30	633,495	5.39
4030	Media	12	127,436	1.08
4040	Retailers	14	108,037	0.92
4050	Travel and Leisure	16	79,929	0.68
4510	Food Beverage and Tobacco	33	739,901	6.29
4520	Personal Care Drug and Grocery Stores	17	332,328	2.83
5010	Construction and Materials	37	389,763	3.31
5020	Industrial Goods and Services	107	1,710,064	14.54
5510	Basic Resources	30	243,261	2.07
5520	Chemicals	23	271,177	2.31
6010	Energy	24	629,628	5.35
6510	Utilities	43	492,638	4.19
Totals		662	11,762,792	100.00

INFORMATION

Index Universe

FTSE All-World Index

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

## Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Austria	6	41,096	0.35
Belgium	13	182,883	1.55
Czech Rep.	4	13,713	0.12
Denmark	18	399,180	3.39
Finland	14	178,328	1.52
France	62	1,901,096	16.16
Germany	67	1,724,289	14.66
Greece	28	54,495	0.46
Hungary	5	25,106	0.21
Ireland	5	56,438	0.48
Italy	37	587,473	4.99
Netherlands	30	726,640	6.18
Norway	15	117,563	1.00
Poland	10	71,217	0.61
Portugal	5	30,438	0.26
Spain	23	551,677	4.69
Sweden	53	591,400	5.03
Switzerland	52	1,708,934	14.53
Turkiye	117	79,622	0.68
UK	98	2,721,203	23.13
<b>Totals</b>	<b>662</b>	<b>11,762,792</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE World Europe	FTSE All-World
Number of constituents	662	4228
Net MCap (USDm)	11,762,792	77,201,601
Dividend Yield %	3.12	1.96
Constituent Sizes (Net MCap USDm)		
Average	17,769	18,260
Largest	289,455	3,268,334
Smallest	45	19
Median	6,069	2,521
Weight of Largest Constituent (%)	2.46	4.23
Top 10 Holdings (% Index MCap)	19.35	20.06

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[info@ftserussell.com](mailto:info@ftserussell.com)

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email [info@ftserussell.com](mailto: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