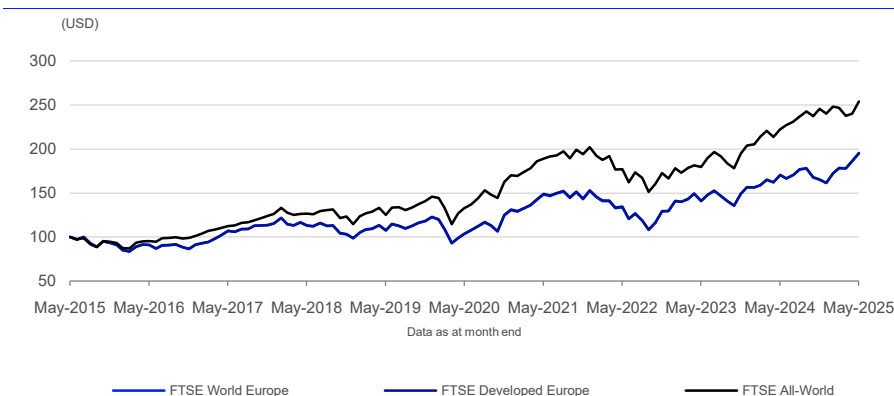


# FTSE World Europe Index

Data as at: 30 May 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	9.4	18.0	20.9	14.5	45.6	88.6	13.3	13.5	17.0	19.1	17.5
FTSE Developed Europe	9.5	18.1	21.1	14.6	45.2	88.3	13.2	13.5	17.1	19.2	17.5
FTSE All-World	3.0	3.4	5.8	14.3	43.5	91.5	12.8	13.9	14.4	14.6	15.1

\* 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	0.8	0.7	0.8	0.4	-14.2	-21.8	-31.0	-35.8
FTSE Developed Europe	0.9	0.7	0.8	0.4	-14.2	-21.9	-31.2	-35.7
FTSE All-World	1.0	0.9	0.9	0.7	-15.6	-16.2	-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	330,968	2.61
ASML Holding	Netherlands	Technology Hardware and Equipment	287,580	2.27
Nestle	Switzerland	Food Producers	274,485	2.17
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	225,969	1.78
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	223,299	1.76
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	220,824	1.74
AstraZeneca	UK	Pharmaceuticals and Biotechnology	216,515	1.71
HSBC Hldgs	UK	Banks	210,220	1.66
Shell	UK	Oil Gas and Coal	200,912	1.58
Siemens AG	Germany	General Industrials	178,518	1.41
Totals			2,369,291	18.69

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	26	1,068,342	8.43
1510	Telecommunications	23	376,054	2.97
2010	Health Care	55	1,711,970	13.51
3010	Banks	57	1,578,183	12.45
3020	Financial Services	34	539,302	4.25
3030	Insurance	33	807,019	6.37
3510	Real Estate	31	142,463	1.12
4010	Automobiles and Parts	17	235,851	1.86
4020	Consumer Products and Services	30	656,150	5.18
4030	Media	12	143,686	1.13
4040	Retailers	14	122,959	0.97
4050	Travel and Leisure	16	88,336	0.70
4510	Food Beverage and Tobacco	33	798,453	6.30
4520	Personal Care Drug and Grocery Stores	17	361,279	2.85
5010	Construction and Materials	37	434,474	3.43
5020	Industrial Goods and Services	107	1,907,770	15.05
5510	Basic Resources	30	253,417	2.00
5520	Chemicals	23	292,038	2.30
6010	Energy	24	610,605	4.82
6510	Utilities	43	548,037	4.32
Totals		662	12,676,387	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	47,155	0.37
Belgium	13	200,151	1.58
Czech Rep.	4	14,530	0.11
Denmark	18	425,880	3.36
Finland	14	196,823	1.55
France	62	1,997,695	15.76
Germany	67	1,927,384	15.20
Greece	28	63,374	0.50
Hungary	5	27,989	0.22
Ireland	5	63,641	0.50
Italy	37	649,438	5.12
Netherlands	30	819,380	6.46
Norway	15	120,240	0.95
Poland	10	76,190	0.60
Portugal	5	34,629	0.27
Spain	23	622,745	4.91
Sweden	53	611,890	4.83
Switzerland	52	1,803,051	14.22
Turkiye	117	72,229	0.57
UK	98	2,901,975	22.89
<b>Totals</b>	<b>662</b>	<b>12,676,387</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE World Europe	FTSE All-World
Number of constituents	662	4225
Net MCap (USDm)	12,676,387	82,120,833
Dividend Yield %	3.09	1.90
Constituent Sizes (Net MCap USDm)		
Average	19,149	19,437
Largest	330,968	3,418,897
Smallest	34	19
Median	6,897	2,729
Weight of Largest Constituent (%)	2.61	4.16
Top 10 Holdings (% Index MCap)	18.69	21.39

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