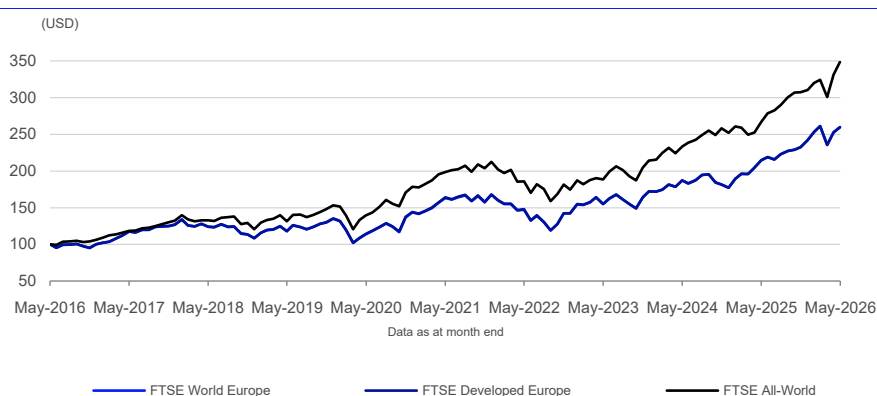


FTSE World Europe Index

Data as at: 29 May 2026

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	-0.6	11.7	7.3	21.1	67.6	59.0	18.8	9.7	14.8	16.2	16.5
FTSE Developed Europe	-0.7	11.5	7.2	20.8	67.2	58.2	18.7	9.6	14.8	16.3	16.6
FTSE All-World	7.5	13.6	12.3	30.7	85.1	75.7	22.8	11.9	10.3	12.2	14.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE World Europe	0.2	26.8	-14.7	24.6	6.5	16.6	-14.9	20.9	3.0	36.4
FTSE Developed Europe	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21.0	2.9	36.5
FTSE All-World	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE World Europe	1.4	1.2	0.6	0.6	-11.4	-14.2	-31.0	-35.8
FTSE Developed Europe	1.4	1.1	0.6	0.6	-11.5	-14.2	-31.2	-35.7
FTSE All-World	2.9	1.8	0.8	0.9	-9.3	-15.6	-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 %
ASML Holding	Netherlands	Technology Hardware and Equipment	626,360	4.27
HSBC Hldgs	UK	Banks	322,281	2.19
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	296,095	2.02
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	289,207	1.97
AstraZeneca	UK	Pharmaceuticals and Biotechnology	278,620	1.90
Nestle	Switzerland	Food Producers	261,409	1.78
Shell	UK	Oil Gas and Coal	238,988	1.63
Siemens AG	Germany	General Industrials	230,976	1.57
SAP	Germany	Software and Computer Services	186,104	1.27
Banco Santander	Spain	Banks	183,068	1.25
Totals			2,913,108	19.84

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	27	1,320,298	8.99
1510	Telecommunications	24	466,380	3.18
2010	Health Care	49	1,860,316	12.67
3010	Banks	61	2,185,611	14.88
3020	Financial Services	37	576,336	3.92
3030	Insurance	33	831,360	5.66
3510	Real Estate	33	139,142	0.95
4010	Automobiles and Parts	19	213,420	1.45
4020	Consumer Products and Services	25	623,778	4.25
4030	Media	7	77,017	0.52
4040	Retailers	12	128,351	0.87
4050	Travel and Leisure	18	95,557	0.65
4510	Food Beverage and Tobacco	30	784,888	5.34
4520	Personal Care Drug and Grocery Stores	18	316,247	2.15
5010	Construction and Materials	41	488,151	3.32
5020	Industrial Goods and Services	102	2,260,876	15.40
5510	Basic Resources	32	425,303	2.90
5520	Chemicals	20	290,979	1.98
6010	Energy	22	894,138	6.09
6510	Utilities	42	706,838	4.81
Totals		652	14,684,986	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	9	80,990	0.55
Belgium	14	256,957	1.75
Czech Rep.	4	15,030	0.10
Denmark	17	359,680	2.45
Finland	14	285,489	1.94
France	57	2,093,182	14.25
Germany	64	1,964,136	13.38
Greece	30	85,197	0.58
Hungary	6	46,209	0.31
Ireland	5	80,200	0.55
Italy	36	824,672	5.62
Netherlands	29	1,181,743	8.05
Norway	15	150,755	1.03
Poland	10	114,302	0.78
Portugal	5	45,335	0.31
Spain	24	843,395	5.74
Sweden	55	751,052	5.11
Switzerland	50	2,095,311	14.27
Turkiye	115	103,891	0.71
UK	93	3,307,462	22.52
Totals	652	14,684,986	100.00

Index Characteristics

Attributes	FTSE World Europe	FTSE All-World
Number of constituents	652	4258
Net MCap (USDm)	14,684,986	105,322,575
Dividend Yield %	2.87	1.58
Constituent Sizes (Net MCap USDm)		
Average	22,523	24,735
Largest	626,360	4,931,751
Smallest	74	48
Median	7,547	3,083
Weight of Largest Constituent (%)	4.27	4.68
Top 10 Holdings (% Index MCap)	19.84	24.51

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