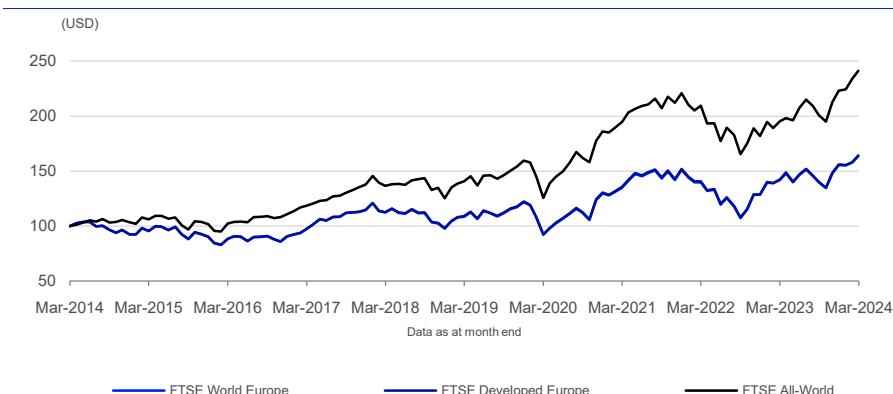


FTSE World Europe Index

Data as at: 29 March 2024

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	5.4	17.1	5.4	15.3	21.4	50.9	6.7	8.6	12.9	17.3	19.6
FTSE Developed Europe	5.3	17.3	5.3	15.2	21.0	50.7	6.6	8.6	13.0	17.4	19.6
FTSE All-World	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	17.7

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE World Europe	-5.6	-2.3	0.2	26.8	-14.7	24.6	6.5	16.6	-14.9	20.9
FTSE Developed Europe	-5.6	-1.9	0.1	26.5	-14.5	24.6	6.6	16.7	-15.3	21.0
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE World Europe	1.3	0.4	0.4	0.3	-11.8	-31.0	-35.8	-35.8
FTSE Developed Europe	1.3	0.4	0.4	0.3	-11.9	-31.2	-35.7	-35.7
FTSE All-World	2.6	0.5	0.6	0.6	-10.4	-26.0	-33.7	-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	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	394,519	3.44
ASML Holding	Netherlands	Technology Hardware and Equipment	379,758	3.32
Nestle	Switzerland	Food Producers	283,838	2.48
LVMH	France	Personal Goods	222,609	1.94
Shell	UK	Oil Gas and Coal	215,380	1.88
SAP	Germany	Software and Computer Services	213,668	1.87
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	200,621	1.75
AstraZeneca	UK	Pharmaceuticals and Biotechnology	199,201	1.74
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	176,601	1.54
HSBC Hldgs	UK	Banks	149,369	1.30
Totals			2,435,564	21.26

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	26	943,550	8.24
1510	Telecommunications	23	274,480	2.40
2010	Health Care	54	1,716,384	14.98
3010	Banks	52	1,054,776	9.21
3020	Financial Services	35	439,077	3.83
3030	Insurance	32	627,286	5.48
3510	Real Estate	30	127,188	1.11
4010	Automobiles and Parts	18	314,947	2.75
4020	Consumer Products and Services	33	739,816	6.46
4030	Media	11	215,943	1.89
4040	Retailers	14	116,858	1.02
4050	Travel and Leisure	14	127,916	1.12
4510	Food Beverage and Tobacco	31	748,491	6.53
4520	Personal Care Drug and Grocery Stores	18	299,192	2.61
5010	Construction and Materials	42	422,156	3.69
5020	Industrial Goods and Services	111	1,611,742	14.07
5510	Basic Resources	31	280,103	2.45
5520	Chemicals	28	308,584	2.69
6010	Energy	25	660,769	5.77
6510	Utilities	44	425,984	3.72
Totals		672	11,455,243	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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Austria	7	35,994	0.31
Belgium	15	169,838	1.48
Czech Rep.	4	10,027	0.09
Denmark	17	588,544	5.14
Finland	14	167,477	1.46
France	69	2,003,616	17.49
Germany	70	1,492,507	13.03
Greece	28	44,416	0.39
Hungary	4	18,733	0.16
Ireland	5	49,030	0.43
Italy	35	514,404	4.49
Netherlands	31	862,193	7.53
Norway	18	112,814	0.98
Poland	10	58,410	0.51
Portugal	4	28,355	0.25
Spain	25	475,631	4.15
Sweden	52	559,175	4.88
Switzerland	52	1,579,309	13.79
Turkiye	109	85,458	0.75
UK	103	2,599,313	22.69
Totals	672	11,455,243	100.00

Index Characteristics

Attributes	FTSE World Europe	FTSE All-World
Number of constituents	672	4292
Net MCap (USDm)	11,455,243	72,976,465
Dividend Yield %	2.99	1.92
Constituent Sizes (Net MCap USDm)		
Average	17,046	17,003
Largest	394,519	3,127,258
Smallest	80	22
Median	5,834	2,555
Weight of Largest Constituent (%)	3.44	4.29
Top 10 Holdings (% Index MCap)	21.26	19.11

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