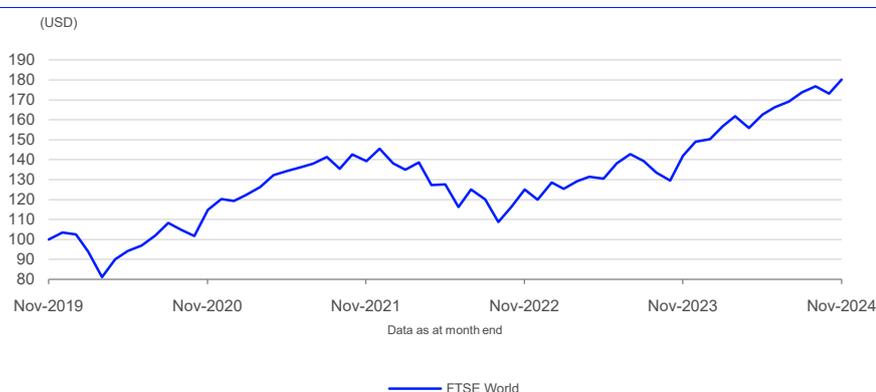


# FTSE World Index

Data as at: 29 November 2024

The FTSE World Index is a market-capitalisation weighted index representing the performance of the large and mid cap stocks from the Developed and Advanced Emerging segments of the FTSE Global Equity Index Series and covers 90-95% of the investable market capitalisation. The index is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds.

## 5-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	3.7	10.8	20.9	26.9	29.4	80.2	9.0	12.5	10.2	16.2	17.9

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE World	4.8	-1.4	8.6	24.1	-8.8	27.7	16.3	21.0	-17.5	24.2

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE World	2.6	0.5	0.7	0.7	-8.4	-25.9	-34.1	-34.1

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 index is 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 index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-based construction process. 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.

### 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 %
Apple Inc.	USA	Technology Hardware and Equipment	3,445,241	4.57
Nvidia	USA	Technology Hardware and Equipment	3,230,790	4.29
Microsoft Corp	USA	Software and Computer Services	3,144,856	4.17
Amazon.Com	USA	Retailers	1,928,547	2.56
Meta Platforms Inc	USA	Software and Computer Services	1,256,628	1.67
Alphabet Class A	USA	Software and Computer Services	991,684	1.32
Tesla	USA	Automobiles and Parts	957,949	1.27
Alphabet Class C	USA	Software and Computer Services	838,561	1.11
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	735,981	0.98
Broadcom	USA	Technology Hardware and Equipment	735,964	0.98
<b>Totals</b>			<b>17,266,201</b>	<b>22.90</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	256	21,528,450	28.56
1510	Telecommunications	74	1,988,318	2.64
2010	Health Care	183	7,598,398	10.08
3010	Banks	168	4,914,785	6.52
3020	Financial Services	110	3,772,908	5.00
3030	Insurance	100	2,397,928	3.18
3510	Real Estate	159	1,721,062	2.28
4010	Automobiles and Parts	67	1,801,473	2.39
4020	Consumer Products and Services	114	1,857,064	2.46
4030	Media	38	1,081,034	1.43
4040	Retailers	79	4,310,895	5.72
4050	Travel and Leisure	85	1,369,599	1.82
4510	Food Beverage and Tobacco	131	2,251,479	2.99
4520	Personal Care Drug and Grocery Stores	68	1,511,737	2.01
5010	Construction and Materials	87	923,891	1.23
5020	Industrial Goods and Services	403	9,138,388	12.12
5510	Basic Resources	98	1,119,367	1.48
5520	Chemicals	87	949,326	1.26
6010	Energy	95	3,005,523	3.99
6510	Utilities	139	2,141,855	2.84
<b>Totals</b>		<b>2541</b>	<b>75,383,479</b>	<b>100.00</b>

## INFORMATION

## Index Universe

FTSE Global Equity Index Series

## Index Launch

31 December 1986

## Base Date

31 December 1986

## Base Value

100

## 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 and Local

## Review Dates

Semi-annually in March and September

## Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	104	1,443,473	1.91
Austria	7	37,366	0.05
Belgium	13	171,104	0.23
Brazil	80	338,246	0.45
Canada	48	1,985,579	2.63
Czech Rep.	4	10,804	0.01
Denmark	19	522,444	0.69
Finland	14	165,526	0.22
France	67	1,748,433	2.32
Germany	67	1,515,709	2.01
Greece	29	43,928	0.06
Hong Kong	70	384,631	0.51
Hungary	5	20,765	0.03
Ireland	5	47,266	0.06
Israel	29	125,630	0.17
Italy	36	494,587	0.66
Japan	496	4,500,069	5.97
Korea	157	785,547	1.04
Malaysia	39	144,473	0.19
Mexico	37	159,476	0.21
Netherlands	29	722,534	0.96
New Zealand	13	55,239	0.07
Norway	16	107,392	0.14
Poland	10	53,139	0.07
Portugal	4	26,770	0.04
Singapore	35	255,429	0.34
South Africa	40	253,858	0.34
Spain	24	469,579	0.62
Sweden	53	547,975	0.73
Switzerland	53	1,622,388	2.15
Taiwan	128	1,493,744	1.98
Thailand	49	149,844	0.20
Turkiye	114	87,839	0.12
UK	100	2,724,603	3.61
USA	547	52,168,091	69.20
<b>Totals</b>	<b>2541</b>	<b>75,383,479</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE World
Number of constituents	2541
Net MCap (USDm)	75,383,479
Dividend Yield %	1.78
Constituent Sizes (Net MCap USDm)	
Average	29,667
Largest	3,445,241
Smallest	65
Median	5,803
Weight of Largest Constituent (%)	4.57
Top 10 Holdings (% Index MCap)	22.90

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### 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