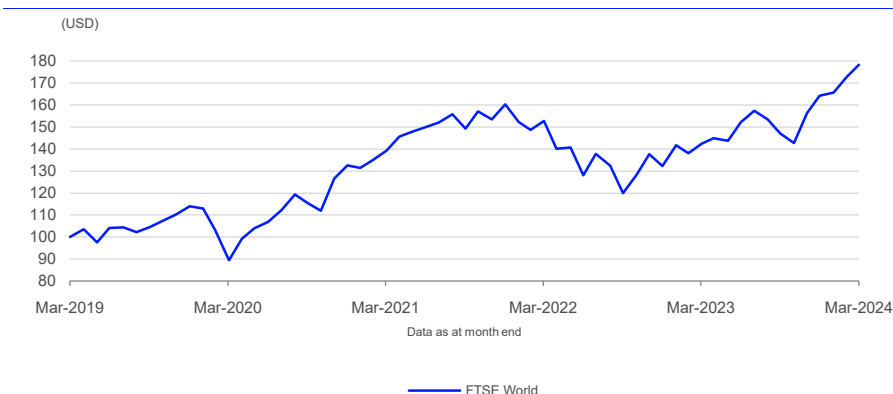


FTSE World Index

Data as at: 29 March 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	8.6	21.2	8.6	25.2	28.0	78.3	8.6	12.3	9.8	15.6	18.2

* 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	2.7	0.5	0.7	0.6		-10.4	-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	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,127,258	4.55
Apple Inc.	USA	Technology Hardware and Equipment	2,497,777	3.64
Nvidia	USA	Technology Hardware and Equipment	2,144,325	3.12
Amazon.Com	USA	Retailers	1,623,121	2.36
Meta Platforms Inc	USA	Software and Computer Services	1,072,719	1.56
Alphabet Class A	USA	Software and Computer Services	895,797	1.30
Alphabet Class C	USA	Software and Computer Services	763,295	1.11
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	657,550	0.96
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	584,199	0.85
JPMorgan Chase & Co	USA	Banks	577,471	0.84
Totals			13,943,513	20.30

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	253	18,430,480	26.83
1510	Telecommunications	80	1,901,421	2.77
2010	Health Care	188	7,681,350	11.18
3010	Banks	162	4,261,562	6.20
3020	Financial Services	116	3,131,827	4.56
3030	Insurance	102	2,148,631	3.13
3510	Real Estate	163	1,579,315	2.30
4010	Automobiles and Parts	72	1,628,802	2.37
4020	Consumer Products and Services	117	1,903,589	2.77
4030	Media	40	901,845	1.31
4040	Retailers	82	3,710,060	5.40
4050	Travel and Leisure	90	1,253,267	1.82
4510	Food Beverage and Tobacco	132	2,292,395	3.34
4520	Personal Care Drug and Grocery Stores	71	1,401,088	2.04
5010	Construction and Materials	97	888,285	1.29
5020	Industrial Goods and Services	401	8,402,770	12.23
5510	Basic Resources	99	1,166,137	1.70
5520	Chemicals	96	1,093,816	1.59
6010	Energy	96	3,073,053	4.47
6510	Utilities	138	1,841,576	2.68
Totals		2595	68,691,270	100.00

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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	108	1,365,936	1.99
Austria	7	35,994	0.05
Belgium	15	169,838	0.25
Brazil	82	419,170	0.61
Canada	48	1,749,134	2.55
Czech Rep.	4	10,027	0.01
Denmark	17	588,544	0.86
Finland	14	167,477	0.24
France	69	2,003,616	2.92
Germany	70	1,492,507	2.17
Greece	28	44,416	0.06
Hong Kong	72	357,326	0.52
Hungary	4	18,733	0.03
Ireland	5	49,030	0.07
Israel	30	114,897	0.17
Italy	35	514,404	0.75
Japan	506	4,643,013	6.76
Korea	159	958,725	1.40
Malaysia	39	122,353	0.18
Mexico	38	225,980	0.33
Netherlands	31	862,193	1.26
New Zealand	15	52,532	0.08
Norway	18	112,814	0.16
Poland	10	58,410	0.09
Portugal	4	28,355	0.04
Singapore	36	221,195	0.32
South Africa	40	210,899	0.31
Spain	25	475,631	0.69
Sweden	52	559,175	0.81
Switzerland	52	1,579,309	2.30
Taiwan	122	1,319,644	1.92
Thailand	50	135,590	0.20
Turkiye	109	85,458	0.12
UK	103	2,599,313	3.78
USA	578	45,339,634	66.00
Totals	2595	68,691,270	100.00

Index Characteristics

Attributes	FTSE World
Number of constituents	2595
Net MCap (USDm)	68,691,270
Dividend Yield %	1.89
Constituent Sizes (Net MCap USDm)	
Average	26,471
Largest	3,127,258
Smallest	80
Median	5,753
Weight of Largest Constituent (%)	4.55
Top 10 Holdings (% Index MCap)	20.30

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