

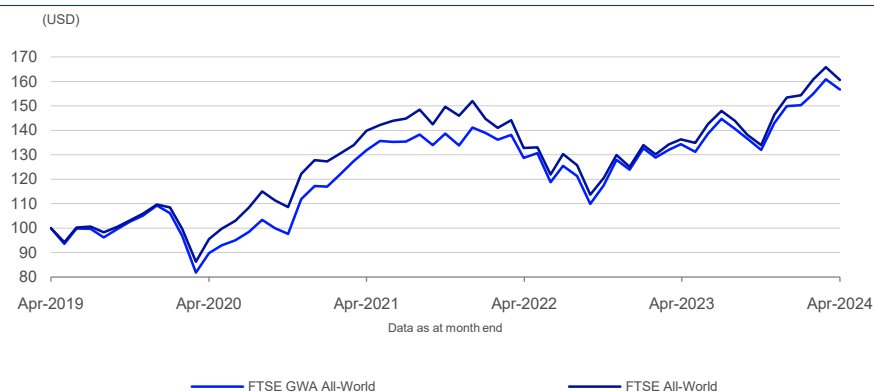
# FTSE GWA All-World Index

Data as at: 30 April 2024

The FTSE GWA Index Series provides investors with an alternatively weighted complement to the market cap weighted index. Constituents are weighted according to the company's ability to create shareholder wealth, measured by net profit, cash flow and book value\*. The FTSE GWA All-World Index contains the same constituents as the underlying index, the FTSE All-World.

\* From the March 2013 rebalance, the Book Value wealth proxy has evolved to better reflect the wealth creating assets of the company. See the Ground Rules for more information.

## 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 GWA All-World	4.3	18.8	4.5	16.6	18.9	56.7	5.9	9.4	9.2	14.5	18.3
FTSE All-World	4.1	19.8	4.7	17.8	14.9	60.6	4.7	9.9	9.8	15.4	17.8

\* 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 GWA All-World	3.8	-4.1	10.9	24.5	-10.2	25.6	7.4	20.4	-12.2	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 GWA All-World	1.7	0.4	0.5	0.5	-9.6	-23.9	-36.3	-36.3
FTSE All-World	1.7	0.3	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

FTSE GWA All-World Index constituents are derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation, but weighted based on wealth creation measures of net income, cash flow and book value.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies and available end-of-day.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents - FTSE GWA All-World Index

Constituent	Country/Market	ICB Sector	FTSE GWA All-World (Wgt %)	FTSE All-World (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware and Equipment	2.87	3.52	-0.65
Microsoft Corp	USA	Software and Computer Services	2.64	4.10	-1.47
Amazon.Com	USA	Retailers	1.86	2.23	-0.38
Exxon Mobil Corporation	USA	Oil Gas and Coal	1.57	0.67	0.90
Nvidia	USA	Technology Hardware and Equipment	1.38	2.91	-1.53
Alphabet Class C	USA	Software and Computer Services	1.04	1.17	-0.13
Alphabet Class A	USA	Software and Computer Services	0.97	1.37	-0.40
Shell	UK	Oil Gas and Coal	0.93	0.33	0.60
Meta Platforms Inc	USA	Software and Computer Services	0.92	1.35	-0.42
Chevron	USA	Oil Gas and Coal	0.83	0.39	0.44
Totals			15.01	18.04	

ICB Supersector Breakdown

		FTSE GWA All-World		FTSE All-World		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	422	18.19	422	26.01	-7.82
1510	Telecommunications	129	3.57	129	2.76	0.81
2010	Health Care	350	9.89	350	10.75	-0.87
3010	Banks	272	8.73	272	7.12	1.61
3020	Financial Services	211	4.41	211	4.40	0.01
3030	Insurance	129	3.15	129	3.08	0.08
3510	Real Estate	243	1.24	243	2.25	-1.01
4010	Automobiles and Parts	134	3.51	134	2.49	1.01
4020	Consumer Products and Services	186	2.55	186	2.78	-0.23
4030	Media	70	1.08	70	1.23	-0.15
4040	Retailers	113	4.79	113	5.33	-0.54
4050	Travel and Leisure	120	1.48	120	1.83	-0.36
4510	Food Beverage and Tobacco	216	3.91	216	3.45	0.47
4520	Personal Care Drug and Grocery Stores	107	2.27	107	2.05	0.22
5010	Construction and Materials	158	1.47	158	1.37	0.10
5020	Industrial Goods and Services	633	11.56	633	11.85	-0.29
5510	Basic Resources	200	3.06	200	1.91	1.15
5520	Chemicals	185	1.86	185	1.61	0.24
6010	Energy	183	10.51	183	4.84	5.67
6510	Utilities	233	2.78	233	2.89	-0.11
Totals		4294	100.00	4294	100.00	

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

12 November 2007

Base Date

24 September 2007

Base Value

3000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Index calculated end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, Yen, Sterling, Euro, Australian dollar

Review Dates

Quarterly in March, June, September, December

History

Available from July 2000

Country/Market Breakdown

	FTSE GWA All-World		FTSE All-World		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	108	1.86	108	1.87	-0.01
Austria	7	0.11	7	0.05	0.06
Belgium	15	0.30	15	0.24	0.06
Brazil	82	1.17	82	0.57	0.61
Canada	48	2.54	48	2.39	0.15
Chile	21	0.11	21	0.06	0.05
China	1241	3.44	1241	2.89	0.55
Colombia	3	0.03	3	0.01	0.02
Czech Rep.	4	0.02	4	0.01	0.01
Denmark	18	0.47	18	0.83	-0.36
Egypt	3	0.01	3	0.01	0.00
Finland	14	0.35	14	0.24	0.11
France	69	3.17	69	2.75	0.41
Germany	70	2.62	70	2.03	0.60
Greece	28	0.09	28	0.06	0.03
Hong Kong	72	0.66	72	0.53	0.13
Hungary	4	0.06	4	0.03	0.03
Iceland	11	0.01	11	0.01	0.00
India	228	1.35	228	2.21	-0.87
Indonesia	42	0.21	42	0.19	0.02
Ireland	5	0.09	5	0.07	0.02
Israel	30	0.20	30	0.15	0.05
Italy	35	1.14	35	0.70	0.44
Japan	505	8.36	505	6.27	2.10
Korea	159	1.86	159	1.28	0.58
Kuwait	9	0.06	9	0.08	-0.02
Malaysia	39	0.20	39	0.18	0.02
Mexico	38	0.33	38	0.31	0.03
Netherlands	31	0.95	31	1.16	-0.21
New Zealand	15	0.06	15	0.07	-0.02
Norway	17	0.24	17	0.15	0.09
Pakistan	1	0.00	1	0.00	0.00
Philippines	24	0.08	24	0.07	0.01
Poland	10	0.11	10	0.08	0.03
Portugal	4	0.06	4	0.04	0.01
Qatar	17	0.08	17	0.09	-0.01
Romania	7	0.03	7	0.02	0.02
Saudi Arabia	60	0.41	60	0.47	-0.06
Singapore	36	0.38	36	0.32	0.07
South Africa	40	0.47	40	0.31	0.17
Spain	25	1.10	25	0.66	0.44
Sweden	52	0.61	52	0.77	-0.16
Switzerland	52	2.15	52	2.12	0.03
Taiwan	122	1.81	122	1.83	-0.02
Thailand	50	0.20	50	0.19	0.02
Turkiye	109	0.27	109	0.13	0.14
UAE	31	0.20	31	0.16	0.03
UK	103	5.36	103	3.73	1.63
USA	580	54.60	580	61.61	-7.02
Totals	4294	100.00	4294	100.00	

Index Characteristics

Attributes	FTSE GWA All-World	FTSE All-World
Number of constituents	4294	4294
Dividend Yield %	2.72	2.00
Constituent (Wgt %)		
Average	0.02	0.02
Largest	2.87	4.10
Median	0.00	0.00
Top 10 Holdings (Wgt %)	15.01	19.21

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