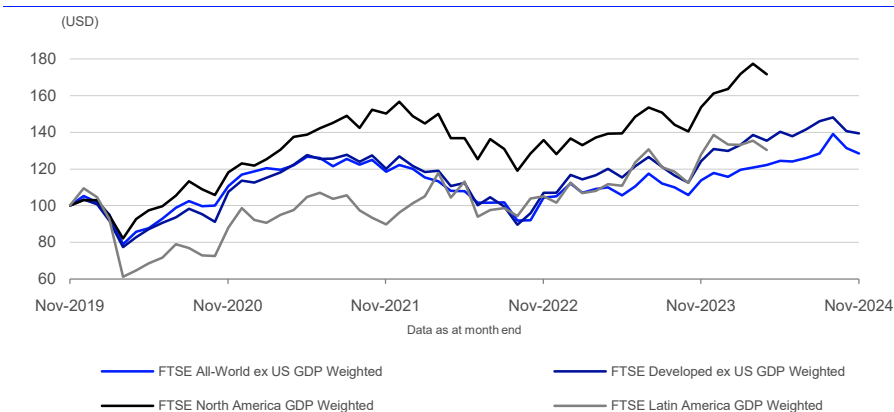


# FTSE Americas GDP Weighted Indices

Data as at: 29 November 2024

The FTSE GDP Weighted Index Series is designed to reflect the performance of constituent companies in an index where country weightings are proportionate to each country's forecast GDP. The indices comprising the FTSE GDP Weighted Index Series consist of the constituents of the corresponding underlying universe of the FTSE All-World Index Series at the time of the annual review in March (but may differ between reviews due to intra-review additions to the underlying index).

## 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 All-World ex US GDP Weighted	0.0	3.2	9.1	12.8	8.3	28.5	2.7	5.1	11.2	15.1	17.6
FTSE Developed ex US GDP Weighted	-4.5	-0.5	6.6	12.2	16.1	39.5	5.1	6.9	11.7	17.3	19.7
FTSE Developed ex North America GDP Weighted	-	-	-	-	-	-	-	-	-	-	-
FTSE All-World ex North America GDP Weighted	-	-	-	-	-	-	-	-	-	-	-
FTSE North America GDP Weighted	-	-	-	-	-	-	-	-	-	-	-
FTSE Latin America GDP Weighted	-	-	-	-	-	-	-	-	-	-	-

\* 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 All-World ex US GDP Weighted	1.5	-8.8	8.2	32.7	-13.2	19.6	11.1	4.3	-13.8	12.0
FTSE Developed ex US GDP Weighted	-5.4	-2.1	3.1	28.5	-14.6	20.8	9.9	11.6	-15.6	22.3
FTSE Developed ex North America GDP Weighted	-5.9	-0.6	2.0	29.3	-14.6	20.3	10.1	10.6	-16.0	22.6
FTSE All-World ex North America GDP Weighted	1.4	-8.5	7.9	33.1	-13.2	19.5	11.2	3.9	-14.0	11.9
FTSE North America GDP Weighted	12.5	-1.0	13.0	21.6	-5.5	31.7	19.5	27.4	-18.3	25.8
FTSE Latin America GDP Weighted	-11.6	-30.6	33.4	22.2	-4.4	20.0	-9.9	-2.4	5.5	36.4

## FEATURES

### Methodology

The five year GDP forecasts at Purchasing Power Parity (PPP) published by the International Monetary Fund (IMF) in September prior to the annual review date determine the country weightings in each GDP weighted index.

### Objective

The indices are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

### Liquidity

Stocks in the underlying universe are screened to ensure that the indices are tradable.

### Capping

Constituent weights are capped at 5% at the annual review.

### Transparency

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

### Availability

The indices are calculated based on price and total return methodologies, available end-of-day. Net TRI versions of the indices are also available.

### Industry Classification Benchmark

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

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World ex US GDP Weighted	1.1	0.2	0.3	0.3	-9.4	-27.8	-34.9	-36.4
FTSE Developed ex US GDP Weighted	1.0	0.2	0.3	0.3	-8.9	-31.3	-36.0	-37.7
FTSE Developed ex North America GDP Weighted	-	-	-	-	-	-	-	-
FTSE All-World ex North America GDP Weighted	-	-	-	-	-	-	-	-
FTSE North America GDP Weighted	-	-	-	-	-	-	-	-
FTSE Latin America GDP Weighted	-	-	-	-	-	-	-	-

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

Top 10 Constituents - FTSE All-World ex US GDP Weighted Index

Constituent	Country/Market	ICB Sector	FTSE All-World ex US GDP Weighted (Wgt %)	FTSE All-World Ex US (Wgt %)	Diff %
Tencent Holdings (P Chip)	China	Software and Computer Services	4.50	-	4.50
Alibaba Group Holding (P Chip)	China	Retailers	2.61	-	2.61
Meituan Dianping (P Chip)	China	Software and Computer Services	1.65	-	1.65
China Construction Bank (H)	China	Banks	1.00	-	1.00
HDFC Bank	India	Banks	0.96	-	0.96
Commercial International Bank Egypt (CIB) SAE	Egypt	Banks	0.93	-	0.93
Bank Central Asia	Indonesia	Banks	0.88	-	0.88
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	0.83	-	0.83
Reliance Industries	India	Oil Gas and Coal	0.83	-	0.83
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	0.78	-	0.78
Totals			14.97	0.00	

Top 10 Constituents - FTSE North America GDP Weighted Index

Constituent	Country/Market	ICB Sector	FTSE North America GDP Weighted (Wgt %)	FTSE North America (Wgt %)	Diff %
Nvidia	USA	Technology Hardware and Equipment	5.93	5.97	-0.04
Microsoft Corp	USA	Software and Computer Services	5.74	5.81	-0.06
Apple Inc.	USA	Technology Hardware and Equipment	5.51	6.36	-0.85
Amazon.Com	USA	Retailers	3.35	3.56	-0.21
Meta Platforms Inc	USA	Software and Computer Services	2.32	2.32	0.00
Alphabet Class A	USA	Software and Computer Services	1.84	1.83	0.01
Tesla	USA	Automobiles and Parts	1.62	1.77	-0.15
Alphabet Class C	USA	Software and Computer Services	1.62	1.55	0.07
JPMorgan Chase & Co	USA	Banks	1.32	1.32	0.00
Broadcom	USA	Technology Hardware and Equipment	1.24	1.36	-0.12
Totals			30.49	31.85	

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

17 September 2013

Base Date

15 March 2013

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD

Review Dates

Annually in March

History

Available from 16 March 2001

## Country/Market Breakdown

Country/Market	FTSE All-World ex US GDP Weighted			FTSE All-World Ex US		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	103	388,237	1.40	-	-	-
Austria	7	134,302	0.49	-	-	-
Belgium	13	161,591	0.58	-	-	-
Brazil	78	652,353	2.36	-	-	-
Canada	48	572,741	2.07	-	-	-
Chile	20	124,650	0.45	-	-	-
China	1211	8,766,155	31.72	-	-	-
Colombia	3	192,194	0.70	-	-	-
Czech Rep.	4	126,619	0.46	-	-	-
Denmark	18	80,751	0.29	-	-	-
Egypt	1	257,306	0.93	-	-	-
Finland	14	63,952	0.23	-	-	-
France	67	704,226	2.55	-	-	-
Germany	67	1,180,671	4.27	-	-	-
Greece	27	78,433	0.28	-	-	-
Hong Kong	70	140,938	0.51	-	-	-
Hungary	4	99,089	0.36	-	-	-
Iceland	10	6,372	0.02	-	-	-
India	228	3,680,477	13.32	-	-	-
Indonesia	39	905,120	3.27	-	-	-
Ireland	5	154,362	0.56	-	-	-
Israel	29	133,702	0.48	-	-	-
Italy	34	634,982	2.30	-	-	-
Japan	488	1,253,407	4.54	-	-	-
Korea	154	521,903	1.89	-	-	-
Kuwait	8	52,604	0.19	-	-	-
Malaysia	39	320,358	1.16	-	-	-
Mexico	36	504,266	1.82	-	-	-
Netherlands	29	232,829	0.84	-	-	-
New Zealand	13	58,575	0.21	-	-	-
Norway	16	90,496	0.33	-	-	-
Philippines	23	299,359	1.08	-	-	-
Poland	9	324,134	1.17	-	-	-
Portugal	4	87,530	0.32	-	-	-
Qatar	17	74,388	0.27	-	-	-
Romania	7	187,150	0.68	-	-	-
Saudi Arabia	59	456,599	1.65	-	-	-
Singapore	35	189,480	0.69	-	-	-
South Africa	40	254,258	0.92	-	-	-
Spain	24	550,926	1.99	-	-	-
Sweden	52	143,400	0.52	-	-	-
Switzerland	52	163,875	0.59	-	-	-
Taiwan	122	433,192	1.57	-	-	-
Thailand	49	372,814	1.35	-	-	-
Turkiye	105	763,234	2.76	-	-	-
UAE	30	214,529	0.78	-	-	-
UK	99	849,399	3.07	-	-	-
<b>Totals</b>	<b>3610</b>	<b>27,637,927</b>	<b>100.00</b>	<b>0</b>	<b>0</b>	<b>0.00</b>

Country/Market Breakdown

Country/Market	FTSE North America GDP Weighted			FTSE North America		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Canada	46	3,655,931	6.85	48	1,985,579	3.67
USA	526	49,688,991	93.15	547	52,168,091	96.33
Totals	572	53,344,922	100.00	595	54,153,670	100.00

ICB Industry Breakdown - FTSE All-World ex US GDP Weighted Index

ICB Code	ICB Industry	FTSE All-World ex US GDP Weighted			FTSE All-World Ex US		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	327	4,128,058	14.94	-	-	-
15	Telecommunications	112	1,229,892	4.45	-	-	-
20	Health Care	276	1,395,212	5.05	-	-	-
30	Financials	528	7,096,762	25.68	-	-	-
35	Real Estate	198	665,215	2.41	-	-	-
40	Consumer Discretionary	513	3,996,906	14.46	-	-	-
45	Consumer Staples	278	1,683,653	6.09	-	-	-
50	Industrials	664	2,946,786	10.66	-	-	-
55	Basic Materials	358	1,463,485	5.30	-	-	-
60	Energy	157	1,725,902	6.24	-	-	-
65	Utilities	199	1,306,054	4.73	-	-	-
Totals		3610	27,637,927	100.00	0	0.00	

ICB Industry Breakdown - FTSE North America GDP Weighted Index

ICB Code	ICB Industry	FTSE North America GDP Weighted			FTSE North America		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	80	17,851,628	33.46	86	18,848,834	34.81
15	Telecommunications	11	1,147,615	2.15	11	1,128,616	2.08
20	Health Care	63	5,220,910	9.79	64	5,295,161	9.78
30	Financials	84	7,179,124	13.46	88	6,732,649	12.43
35	Real Estate	34	1,095,376	2.05	34	1,195,713	2.21
40	Consumer Discretionary	79	7,520,562	14.10	82	7,799,081	14.40
45	Consumer Staples	39	2,202,516	4.13	40	2,265,998	4.18
50	Industrials	90	6,229,128	11.68	96	6,338,908	11.71
55	Basic Materials	24	1,009,128	1.89	24	889,853	1.64
60	Energy	32	2,410,653	4.52	34	2,193,733	4.05
65	Utilities	36	1,478,281	2.77	36	1,465,125	2.71
Totals		572	53,344,922	100.00	595	54,153,670	100.00

Index Characteristics

Attributes	FTSE All-World ex US GDP Weighted	FTSE All-World Ex US	FTSE North America GDP Weighted	FTSE North America
Number of constituents	3610	-	572	595
Net MCap (USDm)	27,637,927	-	53,344,922	54,153,670
Dividend Yield %	3.15	-	-	1.27
Constituent Sizes (Net MCap USDm)				
Average	7,656	-	93,260	91,015
Largest	1,244,199	-	3,162,516	3,445,241
Smallest	0	-	1,329	464
Median	2,031	-	37,790	35,169
Weight of Largest Constituent (%)	4.50	-	5.93	6.36
Top 10 Holdings (% Index MCap)	14.98	-	30.48	31.84

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