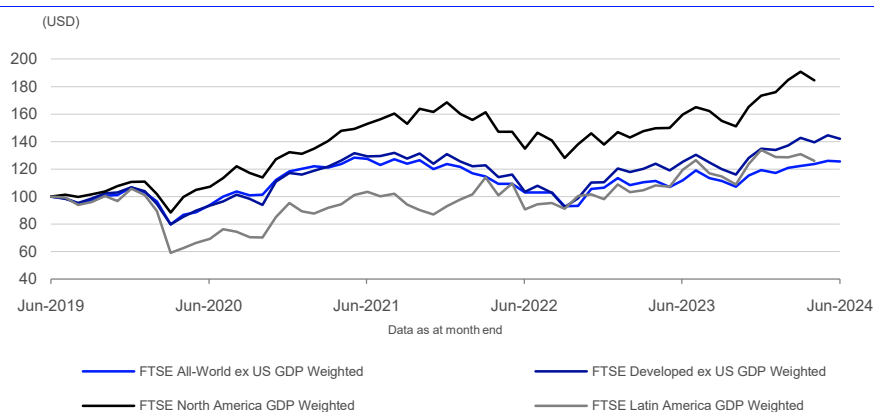


FTSE Americas GDP Weighted Indices

Data as at: 28 June 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	2.7	5.3	5.3	12.3	-1.5	25.5	-0.5	4.7	10.5	14.5	17.2
FTSE Developed ex US GDP Weighted	-0.4	5.3	5.3	13.4	9.9	42.1	3.2	7.3	12.0	16.9	19.6
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	1.2	0.0	0.3	0.3	-10.5	-29.0	-34.9	-36.4
FTSE Developed ex US GDP Weighted	1.2	0.2	0.4	0.3	-11.6	-31.7	-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	4.22	-	4.22
Alibaba Group Holding (P Chip)	China	Retailers	2.20	-	2.20
Oil & Gas Development	Pakistan	Oil Gas and Coal	1.45	-	1.45
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	1.15	-	1.15
Meituan Dianping (P Chip)	China	Software and Computer Services	1.09	-	1.09
Reliance Industries	India	Oil Gas and Coal	1.02	-	1.02
China Construction Bank (H)	China	Banks	0.99	-	0.99
Commercial International Bank Egypt (CIB) SAE	Egypt	Banks	0.92	-	0.92
HDFC Bank	India	Banks	0.92	-	0.92
Bank Central Asia	Indonesia	Banks	0.85	-	0.85
Totals			14.81	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 %
Microsoft Corp	USA	Software and Computer Services	6.69	6.80	-0.12
Nvidia	USA	Technology Hardware and Equipment	5.84	6.01	-0.17
Apple Inc.	USA	Technology Hardware and Equipment	5.40	6.27	-0.87
Amazon.Com	USA	Retailers	3.43	3.68	-0.24
Meta Platforms Inc	USA	Software and Computer Services	2.24	2.26	-0.02
Alphabet Class A	USA	Software and Computer Services	2.19	2.19	0.00
Alphabet Class C	USA	Software and Computer Services	1.92	1.85	0.07
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.53	1.58	-0.05
Broadcom	USA	Technology Hardware and Equipment	1.35	1.49	-0.14
JPMorgan Chase & Co	USA	Banks	1.18	1.19	-0.01
Totals			31.77	33.32	

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	105	370,260	1.35	-	-	-
Austria	7	131,880	0.48	-	-	-
Belgium	14	152,881	0.56	-	-	-
Brazil	82	700,718	2.55	-	-	-
Canada	48	495,187	1.80	-	-	-
Chile	21	127,634	0.46	-	-	-
China	1237	7,951,930	28.92	-	-	-
Colombia	3	218,649	0.80	-	-	-
Czech Rep.	4	118,686	0.43	-	-	-
Denmark	18	99,059	0.36	-	-	-
Egypt	3	280,763	1.02	-	-	-
Finland	14	67,317	0.24	-	-	-
France	69	732,765	2.66	-	-	-
Germany	70	1,123,816	4.09	-	-	-
Greece	28	82,350	0.30	-	-	-
Hong Kong	72	110,711	0.40	-	-	-
Hungary	4	95,397	0.35	-	-	-
Iceland	11	5,227	0.02	-	-	-
India	228	3,748,338	13.63	-	-	-
Indonesia	42	898,462	3.27	-	-	-
Ireland	5	159,178	0.58	-	-	-
Israel	30	114,897	0.42	-	-	-
Italy	34	632,218	2.30	-	-	-
Japan	501	1,232,355	4.48	-	-	-
Korea	159	633,687	2.30	-	-	-
Kuwait	8	51,545	0.19	-	-	-
Malaysia	39	298,493	1.09	-	-	-
Mexico	38	591,268	2.15	-	-	-
Netherlands	31	279,998	1.02	-	-	-
New Zealand	15	58,180	0.21	-	-	-
Norway	17	92,674	0.34	-	-	-
Pakistan	1	397,586	1.45	-	-	-
Philippines	24	294,597	1.07	-	-	-
Poland	10	393,941	1.43	-	-	-
Portugal	4	97,855	0.36	-	-	-
Qatar	17	69,858	0.25	-	-	-
Romania	7	205,062	0.75	-	-	-
Saudi Arabia	60	461,367	1.68	-	-	-
Singapore	36	168,329	0.61	-	-	-
South Africa	40	236,832	0.86	-	-	-
Spain	25	530,512	1.93	-	-	-
Sweden	52	148,944	0.54	-	-	-
Switzerland	52	163,537	0.59	-	-	-
Taiwan	122	442,354	1.61	-	-	-
Thailand	50	318,973	1.16	-	-	-
Turkiye	109	884,552	3.22	-	-	-
UAE	32	193,431	0.70	-	-	-
UK	103	835,843	3.04	-	-	-
Totals	3701	27,500,097	100.00	0	0.00	0.00

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	47	3,181,079	6.58	48	1,704,767	3.49
USA	568	45,176,741	93.42	579	47,073,217	96.51
Totals	615	48,357,820	100.00	627	48,777,983	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	335	3,848,805	14.00	-	-	-
15	Telecommunications	116	1,203,693	4.38	-	-	-
20	Health Care	282	1,327,135	4.83	-	-	-
30	Financials	535	6,778,000	24.65	-	-	-
35	Real Estate	205	629,980	2.29	-	-	-
40	Consumer Discretionary	531	3,842,162	13.97	-	-	-
45	Consumer Staples	288	1,701,262	6.19	-	-	-
50	Industrials	687	2,938,583	10.69	-	-	-
55	Basic Materials	366	1,563,941	5.69	-	-	-
60	Energy	157	2,318,123	8.43	-	-	-
65	Utilities	199	1,348,414	4.90	-	-	-
Totals		3701	27,500,097	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	86	17,085,648	35.33	86	17,838,496	36.57
15	Telecommunications	16	980,803	2.03	16	964,319	1.98
20	Health Care	67	5,209,997	10.77	68	5,335,753	10.94
30	Financials	88	5,852,768	12.10	92	5,475,241	11.22
35	Real Estate	35	943,738	1.95	35	1,028,167	2.11
40	Consumer Discretionary	91	6,374,564	13.18	93	6,562,218	13.45
45	Consumer Staples	40	2,063,898	4.27	40	2,082,227	4.27
50	Industrials	96	5,311,032	10.98	100	5,318,591	10.90
55	Basic Materials	26	967,075	2.00	26	856,139	1.76
60	Energy	33	2,316,329	4.79	34	2,077,138	4.26
65	Utilities	37	1,251,968	2.59	37	1,239,694	2.54
Totals		615	48,357,820	100.00	627	48,777,983	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	3701	-	615	627
Net MCap (USDm)	27,500,097	-	48,357,820	48,777,983
Dividend Yield %	3.17	-	-	1.37
Constituent Sizes (Net MCap USDm)				
Average	7,430	-	78,631	77,796
Largest	1,160,315	-	3,233,510	3,319,306
Smallest	29	-	583	407
Median	1,873	-	29,319	28,767
Weight of Largest Constituent (%)	4.22	-	6.69	6.80
Top 10 Holdings (% Index MCap)	14.81	-	31.77	33.32

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