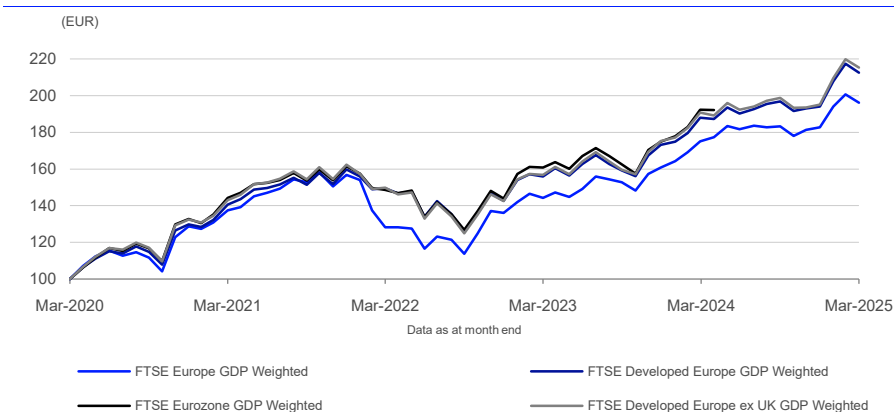


FTSE European GDP Weighted Indices

Data as at: 31 March 2025

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 (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Europe GDP Weighted	7.3	7.0	7.3	12.0	53.0	96.1	15.2	14.4	11.2	12.3	15.7
FTSE Developed Europe GDP Weighted	9.5	7.9	9.5	13.1	42.1	112.6	12.4	16.3	11.8	13.3	15.0
FTSE Eurozone GDP Weighted	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe ex UK GDP Weighted	10.4	8.3	10.4	12.9	43.8	115.4	12.9	16.6	12.5	13.7	15.6

* 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 % (EUR)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Europe GDP Weighted	5.7	11.5	11.3	-10.2	27.9	-7.6	21.8	-13.2	18.2	13.7
FTSE Developed Europe GDP Weighted	8.6	3.5	13.3	-10.9	23.6	-3.5	23.1	-10.7	21.3	12.1
FTSE Eurozone GDP Weighted	9.2	3.8	14.6	-13.2	25.8	-2.1	21.7	-10.9	21.6	9.9
FTSE Developed Europe ex UK GDP Weighted	9.5	3.6	14.2	-11.0	23.4	-1.2	22.6	-12.3	23.0	11.3

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 (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Europe GDP Weighted	1.0	1.3	0.9	0.4	-7.9	-14.7	-30.2	-39.1
FTSE Developed Europe GDP Weighted	1.1	1.0	1.1	0.4	-7.9	-17.7	-23.5	-37.5
FTSE Eurozone GDP Weighted		-	-	-	-	-	-	-
FTSE Developed Europe ex UK GDP Weighted	1.0	1.1	1.1	0.4	-8.4	-18.6	-25.5	-37.4

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

Top 10 Constituents - FTSE Europe GDP Weighted Index

Constituent	Country/Market	ICB Sector	FTSE Europe GDP Weighted (Wgt %)	FTSE Europe (Wgt %)	Diff %
SAP	Germany	Software and Computer Services	3.03	2.46	0.58
Siemens AG	Germany	General Industrials	1.79	1.44	0.34
Banco Santander	Spain	Banks	1.64	0.85	0.80
Unicredit	Italy	Banks	1.62	0.74	0.88
Allianz SE	Germany	Non-life Insurance	1.56	1.24	0.31
Iberdrola	Spain	Electricity	1.52	0.83	0.69
Intesa Sanpaolo	Italy	Banks	1.44	0.68	0.76
PKO Bank Polski	Poland	Banks	1.43	0.14	1.29
Deutsche Telekom	Germany	Telecommunications Service Providers	1.25	1.03	0.22
CEZ	Czech Rep.	Electricity	1.23	0.07	1.16
Totals			16.51	9.48	

Top 10 Constituents - FTSE Developed Europe ex UK GDP Weighted Index

Constituent	Country/Market	ICB Sector	FTSE Developed Europe ex UK GDP Weighted (Wgt %)	FTSE Developed Europe ex UK (Wgt %)	Diff %
SAP	Germany	Software and Computer Services	3.78	3.26	0.52
Siemens AG	Germany	General Industrials	2.22	1.92	0.30
Unicredit	Italy	Banks	2.04	0.98	1.06
Banco Santander	Spain	Banks	1.97	1.13	0.85
PKO Bank Polski	Poland	Banks	1.96	0.19	1.77
ASML Holding	Netherlands	Technology Hardware and Equipment	1.93	2.86	-0.93
Iberdrola	Spain	Electricity	1.93	1.10	0.83
Allianz SE	Germany	Non-life Insurance	1.91	1.65	0.26
Intesa Sanpaolo	Italy	Banks	1.88	0.91	0.97
Deutsche Telekom	Germany	Telecommunications Service Providers	1.59	1.37	0.22
Totals			21.21	15.37	

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

	FTSE Europe GDP Weighted			FTSE Europe		
Country/Market	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	6	225,352	2.00	6	38,044	0.35
Belgium	13	255,620	2.27	13	169,305	1.55
Czech Rep.	4	243,893	2.17	4	12,695	0.12
Denmark	17	91,493	0.81	18	369,543	3.39
Finland	14	105,384	0.94	14	165,088	1.51
France	62	1,166,957	10.38	62	1,759,948	16.14
Germany	67	2,043,832	18.18	67	1,596,269	14.64
Greece	26	145,827	1.30	28	50,449	0.46
Hungary	4	179,307	1.59	5	23,242	0.21
Iceland	8	6,543	0.06	8	6,051	0.06
Ireland	5	262,826	2.34	5	52,248	0.48
Italy	34	1,126,607	10.02	37	543,855	4.99
Netherlands	29	357,209	3.18	30	672,691	6.17
Norway	15	151,559	1.35	15	108,834	1.00
Poland	9	637,680	5.67	10	65,930	0.60
Portugal	4	128,422	1.14	5	28,178	0.26
Romania	7	305,487	2.72	7	10,611	0.10
Spain	23	988,109	8.79	23	510,717	4.68
Sweden	51	232,443	2.07	53	547,491	5.02
Switzerland	51	262,773	2.34	52	1,582,053	14.51
Turkiye	100	1,040,342	9.25	117	73,711	0.68
UK	96	1,286,539	11.44	98	2,519,166	23.10
Totals	645	11,244,201	100.00	677	10,906,120	100.00

Country/Market Breakdown

	FTSE Developed Europe ex UK GDP Weighted			FTSE Developed Europe ex UK		
Country/Market	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	6	213,583	2.56	6	38,044	0.46
Belgium	13	274,121	3.28	13	169,305	2.06
Denmark	18	135,835	1.63	18	369,543	4.50
Finland	14	116,700	1.40	14	165,088	2.01
France	62	1,379,641	16.51	62	1,759,948	21.44
Germany	67	1,882,596	22.53	67	1,596,269	19.44
Ireland	5	221,609	2.65	5	52,248	0.64
Italy	37	1,148,211	13.74	37	543,855	6.62
Netherlands	30	461,273	5.52	30	672,691	8.19
Norway	15	208,144	2.49	15	108,834	1.33
Poland	10	706,174	8.45	10	65,930	0.80
Portugal	5	178,267	2.13	5	28,178	0.34
Spain	23	910,249	10.89	23	510,717	6.22
Sweden	53	246,896	2.95	53	547,491	6.67
Switzerland	52	273,467	3.27	52	1,582,053	19.27
Totals	410	8,356,768	100.00	410	8,210,195	100.00

ICB Industry Breakdown - FTSE Europe GDP Weighted Index

		FTSE Europe GDP Weighted			FTSE Europe		
ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	25	764,904	6.80	26	880,916	8.08
15	Telecommunications	23	397,796	3.54	23	323,678	2.97
20	Health Care	55	758,026	6.74	57	1,556,874	14.28
30	Financials	118	3,399,125	30.23	128	2,486,567	22.80
35	Real Estate	31	112,493	1.00	33	116,703	1.07
40	Consumer Discretionary	86	1,165,931	10.37	91	1,083,927	9.94
45	Consumer Staples	47	787,875	7.01	50	992,621	9.10
50	Industrials	139	1,655,232	14.72	145	1,944,251	17.83
55	Basic Materials	52	466,873	4.15	53	476,244	4.37
60	Energy	25	834,933	7.43	25	585,485	5.37
65	Utilities	44	901,012	8.01	46	458,854	4.21
Totals		645	11,244,201	100.00	677	10,906,120	100.00

ICB Industry Breakdown - FTSE Developed Europe ex UK GDP Weighted Index

		FTSE Developed Europe ex UK GDP Weighted			FTSE Developed Europe ex UK		
ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	19	725,294	8.68	19	771,562	9.40
15	Telecommunications	16	304,989	3.65	16	283,880	3.46
20	Health Care	44	602,033	7.20	44	1,217,883	14.83
30	Financials	82	2,530,392	30.28	82	1,846,056	22.48
35	Real Estate	16	67,139	0.80	16	82,592	1.01
40	Consumer Discretionary	50	959,663	11.48	50	895,407	10.91
45	Consumer Staples	29	486,339	5.82	29	575,935	7.01
50	Industrials	91	1,293,441	15.48	91	1,602,263	19.52
55	Basic Materials	28	301,795	3.61	28	319,163	3.89
60	Energy	14	503,354	6.02	14	281,686	3.43
65	Utilities	21	582,330	6.97	21	333,768	4.07
Totals		410	8,356,768	100.00	410	8,210,195	100.00

Index Characteristics

Attributes	FTSE Europe GDP Weighted	FTSE Europe	FTSE Developed Europe ex UK GDP Weighted	FTSE Developed Europe ex UK
Number of constituents	645	677	410	410
Net MCap (EURm)	11,244,201	10,906,120	8,356,768	8,210,195
Dividend Yield %	3.53	3.12	3.47	2.98
Constituent Sizes (Net MCap EURm)				
Average	17,433	16,109	20,382	20,025
Largest	340,954	267,964	316,097	267,964
Smallest	39	42	56	153
Median	5,559	5,469	6,867	7,634
Weight of Largest Constituent (%)	3.03	2.46	3.78	3.26
Top 10 Holdings (% Index MCap)	16.51	19.32	21.21	23.21

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