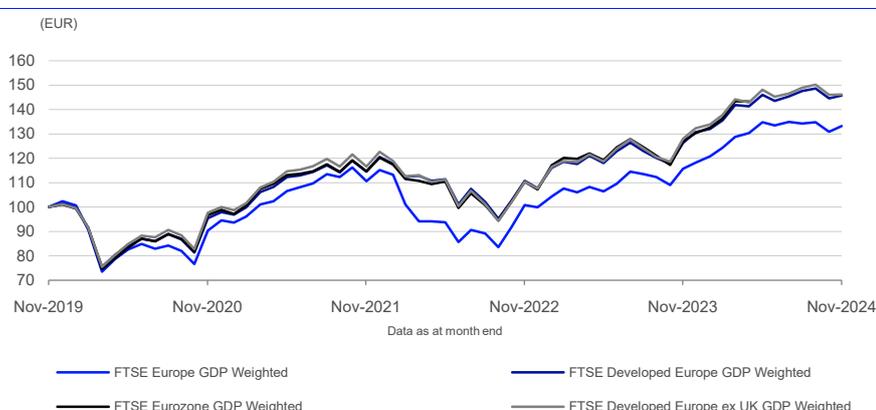


# FTSE European GDP Weighted Indices

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 (EUR)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Europe GDP Weighted	-0.8	-1.2	12.7	15.2	20.5	33.3	6.4	5.9	10.0	15.3	19.1
FTSE Developed Europe GDP Weighted	-1.3	-0.3	11.5	15.4	27.2	45.8	8.4	7.8	10.5	13.7	17.7
FTSE Eurozone GDP Weighted	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe ex UK GDP Weighted	-1.8	-1.3	10.5	14.3	25.3	46.2	7.8	7.9	10.9	14.2	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 % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Europe GDP Weighted	0.7	5.7	11.5	11.3	-10.2	27.9	-7.6	21.8	-13.2	18.2
FTSE Developed Europe GDP Weighted	4.7	8.6	3.5	13.3	-10.9	23.6	-3.5	23.1	-10.7	21.3
FTSE Eurozone GDP Weighted	3.6	9.2	3.8	14.6	-13.2	25.8	-2.1	21.7	-10.9	21.6
FTSE Developed Europe ex UK GDP Weighted	4.1	9.5	3.6	14.2	-11.0	23.4	-1.2	22.6	-12.3	23.0

## 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	1.5	0.4	0.3	0.4	-7.9	-29.7	-39.1	-39.1
FTSE Developed Europe GDP Weighted	1.4	0.5	0.4	0.4	-7.9	-23.5	-37.5	-37.5
FTSE Eurozone GDP Weighted	-	-	-	-	-	-	-	-
FTSE Developed Europe ex UK GDP Weighted	1.3	0.5	0.4	0.4	-8.4	-25.5	-37.4	-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	2.97	2.33	0.64
Siemens AG	Germany	General Industrials	1.65	1.29	0.36
Iberdrola	Spain	Electricity	1.44	0.77	0.67
Allianz SE	Germany	Non-life Insurance	1.38	1.08	0.30
ASML Holding	Netherlands	Technology Hardware and Equipment	1.27	2.45	-1.18
Banco Santander	Spain	Banks	1.24	0.62	0.62
Unicredit	Italy	Banks	1.22	0.55	0.67
Intesa Sanpaolo	Italy	Banks	1.18	0.55	0.63
Deutsche Telekom	Germany	Telecommunications Service Providers	1.18	0.96	0.22
Banca Transilvania S.A.	Romania	Banks	1.18	0.04	1.14
<b>Totals</b>			<b>14.71</b>	<b>10.64</b>	

## 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	4.31	3.16	1.15
Siemens AG	Germany	General Industrials	2.38	1.74	0.64
Iberdrola	Spain	Electricity	2.08	1.04	1.05
Allianz SE	Germany	Non-life Insurance	1.99	1.46	0.53
ASML Holding	Netherlands	Technology Hardware and Equipment	1.84	3.31	-1.48
Banco Santander	Spain	Banks	1.79	0.84	0.95
Unicredit	Italy	Banks	1.76	0.74	1.02
Intesa Sanpaolo	Italy	Banks	1.71	0.74	0.97
Deutsche Telekom	Germany	Telecommunications Service Providers	1.71	1.30	0.41
PKO Bank Polski	Poland	Banks	1.60	0.14	1.46
<b>Totals</b>			<b>21.17</b>	<b>14.47</b>	

## 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 Europe GDP Weighted			FTSE Europe		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	7	207,823	1.97	7	35,378	0.33
Belgium	13	250,051	2.37	13	161,999	1.53
Czech Rep.	4	195,935	1.86	4	10,229	0.10
Denmark	18	124,957	1.18	19	494,645	4.68
Finland	14	98,962	0.94	14	156,719	1.48
France	67	1,089,742	10.33	67	1,655,400	15.67
Germany	67	1,827,009	17.32	67	1,435,058	13.58
Greece	27	121,370	1.15	29	41,591	0.39
Hungary	4	153,334	1.45	5	19,660	0.19
Iceland	10	9,860	0.09	10	8,862	0.08
Ireland	5	238,865	2.26	5	44,751	0.42
Italy	34	982,593	9.31	36	468,270	4.43
Netherlands	29	360,287	3.41	29	684,088	6.47
Norway	16	140,036	1.33	16	101,678	0.96
Poland	9	501,575	4.75	10	50,312	0.48
Portugal	4	135,446	1.28	4	25,346	0.24
Romania	7	289,602	2.74	7	10,081	0.10
Spain	24	852,520	8.08	24	444,593	4.21
Sweden	52	221,902	2.10	53	518,817	4.91
Switzerland	52	253,585	2.40	53	1,536,062	14.54
Turkiye	105	1,181,053	11.19	114	83,165	0.79
UK	99	1,314,388	12.46	100	2,579,628	24.41
<b>Totals</b>	<b>667</b>	<b>10,550,898</b>	<b>100.00</b>	<b>686</b>	<b>10,566,331</b>	<b>100.00</b>

## Country/Market Breakdown

Country/Market	FTSE Developed Europe ex UK GDP Weighted			FTSE Developed Europe ex UK		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	7	226,310	2.85	7	35,378	0.45
Belgium	13	272,295	3.43	13	161,999	2.07
Denmark	18	136,073	1.72	19	494,645	6.33
Finland	14	107,765	1.36	14	156,719	2.01
France	67	1,186,682	14.96	67	1,655,400	21.19
Germany	67	1,989,533	25.08	67	1,435,058	18.37
Ireland	5	260,114	3.28	5	44,751	0.57
Italy	34	1,070,001	13.49	36	468,270	5.99
Netherlands	29	392,337	4.95	29	684,088	8.76
Norway	16	152,493	1.92	16	101,678	1.30
Poland	9	546,193	6.88	10	50,312	0.64
Portugal	4	147,495	1.86	4	25,346	0.32
Spain	24	928,358	11.70	24	444,593	5.69
Sweden	52	241,642	3.05	53	518,817	6.64
Switzerland	52	276,143	3.48	53	1,536,062	19.66
<b>Totals</b>	<b>411</b>	<b>7,933,435</b>	<b>100.00</b>	<b>417</b>	<b>7,813,115</b>	<b>100.00</b>

## ICB Industry Breakdown - FTSE Europe GDP Weighted Index

ICB Code	ICB Industry	FTSE Europe GDP Weighted			FTSE Europe		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	25	703,463	6.67	26	801,438	7.58
15	Telecommunications	23	369,380	3.50	23	299,181	2.83
20	Health Care	56	773,461	7.33	58	1,618,414	15.32
30	Financials	120	2,814,900	26.68	125	2,117,650	20.04
35	Real Estate	31	124,852	1.18	32	126,341	1.20
40	Consumer Discretionary	88	1,262,019	11.96	90	1,233,325	11.67
45	Consumer Staples	48	786,325	7.45	49	945,034	8.94
50	Industrials	148	1,572,859	14.91	152	1,935,238	18.32
55	Basic Materials	55	502,684	4.76	56	495,969	4.69
60	Energy	26	795,468	7.54	26	558,829	5.29
65	Utilities	47	845,486	8.01	49	434,912	4.12
<b>Totals</b>		<b>667</b>	<b>10,550,898</b>	<b>100.00</b>	<b>686</b>	<b>10,566,331</b>	<b>100.00</b>

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

ICB Code	ICB Industry	FTSE Developed Europe ex UK GDP Weighted			FTSE Developed Europe ex UK		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	20	745,745	9.40	20	776,002	9.93
15	Telecommunications	16	308,892	3.89	16	259,908	3.33
20	Health Care	43	606,199	7.64	45	1,303,604	16.68
30	Financials	76	2,094,839	26.41	79	1,539,576	19.71
35	Real Estate	16	79,208	1.00	16	89,632	1.15
40	Consumer Discretionary	50	1,005,595	12.68	50	898,632	11.50
45	Consumer Staples	29	469,742	5.92	30	532,362	6.81
50	Industrials	94	1,249,906	15.75	94	1,517,494	19.42
55	Basic Materials	30	311,747	3.93	30	312,008	3.99
60	Energy	15	464,438	5.85	15	275,035	3.52
65	Utilities	22	597,122	7.53	22	308,863	3.95
<b>Totals</b>		<b>411</b>	<b>7,933,435</b>	<b>100.00</b>	<b>417</b>	<b>7,813,115</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Europe GDP Weighted	FTSE Europe	FTSE Developed Europe ex UK GDP Weighted	FTSE Developed Europe ex UK
Number of constituents	667	686	411	417
Net MCap (EURm)	10,550,898	10,566,331	7,933,435	7,813,115
Dividend Yield %	3.71	3.19	3.82	3.10
Constituent Sizes (Net MCap EURm)				
Average	15,818	15,403	19,303	18,736
Largest	313,750	313,580	341,660	313,580
Smallest	49	65	54	192
Median	5,534	5,384	6,636	7,147
Weight of Largest Constituent (%)	2.97	2.97	4.31	4.01
Top 10 Holdings (% Index MCap)	14.69	20.03	21.17	24.96

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