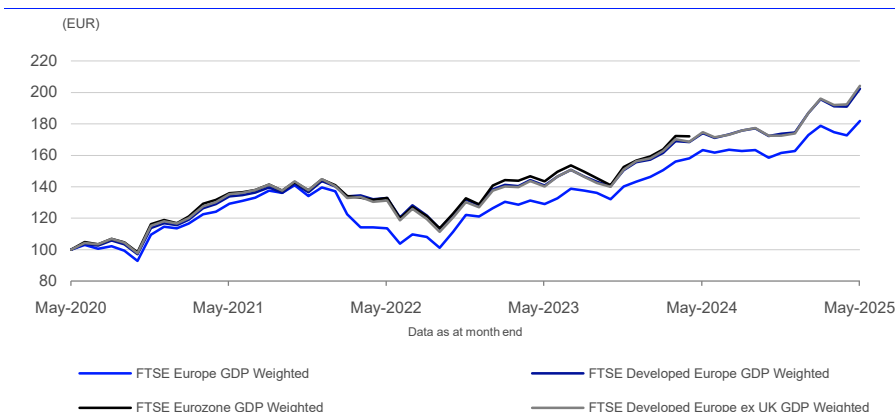


FTSE European GDP Weighted Indices

Data as at: 30 May 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	1.7	12.6	11.7	11.3	60.1	81.9	17.0	12.7	14.6	14.7	15.6
FTSE Developed Europe GDP Weighted	3.5	16.6	16.0	16.3	52.4	102.4	15.1	15.1	15.6	16.1	14.9
FTSE Eurozone GDP Weighted	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe ex UK GDP Weighted	4.1	18.3	17.4	16.8	55.6	104.3	15.9	15.4	16.0	16.4	15.5

* 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	0.8	1.2	0.8	0.4	-14.6	-14.6	-30.2	-39.1
FTSE Developed Europe GDP Weighted	1.0	1.0	1.0	0.5	-15.0	-16.4	-23.5	-37.5
FTSE Eurozone GDP Weighted		-	-	-	-	-	-	-
FTSE Developed Europe ex UK GDP Weighted	1.0	1.0	1.0	0.5	-15.2	-17.2	-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	3.23	2.61	0.62
Banco Santander	Spain	Banks	1.83	0.94	0.89
Siemens AG	Germany	General Industrials	1.75	1.41	0.34
Unicredit	Italy	Banks	1.74	0.79	0.94
Iberdrola	Spain	Electricity	1.60	0.87	0.73
Allianz SE	Germany	Non-life Insurance	1.51	1.20	0.31
Intesa Sanpaolo	Italy	Banks	1.47	0.69	0.78
PKO Bank Polski	Poland	Banks	1.38	0.13	1.24
CEZ	Czech Rep.	Electricity	1.27	0.07	1.20
Banco Bilbao Vizcaya Argentaria	Spain	Banks	1.25	0.68	0.57
Totals			17.03	9.39	

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	3.95	3.45	0.50
Banco Santander	Spain	Banks	2.15	1.24	0.91
Unicredit	Italy	Banks	2.15	1.05	1.10
Siemens AG	Germany	General Industrials	2.13	1.86	0.27
ASML Holding	Netherlands	Technology Hardware and Equipment	2.00	3.00	-1.00
Iberdrola	Spain	Electricity	1.99	1.15	0.84
Intesa Sanpaolo	Italy	Banks	1.87	0.91	0.96
PKO Bank Polski	Poland	Banks	1.85	0.18	1.68
Allianz SE	Germany	Non-life Insurance	1.82	1.59	0.23
Banco Bilbao Vizcaya Argentaria	Spain	Banks	1.55	0.90	0.66
Totals			21.46	15.33	

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	6	246,038	2.14	6	41,537	0.37
Belgium	13	265,446	2.31	13	176,306	1.58
Czech Rep.	4	245,696	2.14	4	12,799	0.11
Denmark	17	93,021	0.81	18	375,142	3.35
Finland	14	110,589	0.96	14	173,374	1.55
France	62	1,166,169	10.15	62	1,759,696	15.73
Germany	67	2,169,432	18.87	67	1,697,761	15.18
Greece	26	160,571	1.40	28	55,824	0.50
Hungary	4	190,334	1.66	5	24,654	0.22
Iceland	8	6,904	0.06	8	7,096	0.06
Ireland	5	281,211	2.45	5	56,059	0.50
Italy	34	1,184,209	10.30	37	572,066	5.12
Netherlands	29	383,193	3.33	30	721,761	6.45
Norway	15	147,435	1.28	15	105,915	0.95
Poland	9	648,344	5.64	10	67,113	0.60
Portugal	4	135,445	1.18	5	30,503	0.27
Romania	7	308,611	2.68	7	10,726	0.10
Spain	23	1,062,126	9.24	23	548,553	4.90
Sweden	51	229,135	1.99	53	538,991	4.82
Switzerland	51	263,462	2.29	52	1,588,241	14.20
Turkiye	100	894,326	7.78	117	63,624	0.57
UK	96	1,302,905	11.33	98	2,556,244	22.86
Totals	645	11,494,604	100.00	677	11,183,985	100.00

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	6	233,192	2.68	6	41,537	0.49
Belgium	13	284,420	3.27	13	176,306	2.09
Denmark	18	137,893	1.58	18	375,142	4.44
Finland	14	122,558	1.41	14	173,374	2.05
France	62	1,379,076	15.84	62	1,759,696	20.82
Germany	67	2,002,320	23.00	67	1,697,761	20.08
Ireland	5	237,774	2.73	5	56,059	0.66
Italy	37	1,207,771	13.87	37	572,066	6.77
Netherlands	30	494,891	5.68	30	721,761	8.54
Norway	15	202,562	2.33	15	105,915	1.25
Poland	10	715,376	8.22	10	67,113	0.79
Portugal	5	192,975	2.22	5	30,503	0.36
Spain	23	977,683	11.23	23	548,553	6.49
Sweden	53	243,062	2.79	53	538,991	6.38
Switzerland	52	274,537	3.15	52	1,588,241	18.79
Totals	410	8,706,089	100.00	410	8,453,018	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	821,875	7.15	26	941,063	8.41
15	Telecommunications	23	403,443	3.51	23	331,253	2.96
20	Health Care	55	737,825	6.42	57	1,509,528	13.50
30	Financials	118	3,531,256	30.72	128	2,584,685	23.11
35	Real Estate	31	123,077	1.07	33	126,235	1.13
40	Consumer Discretionary	86	1,143,089	9.94	91	1,099,739	9.83
45	Consumer Staples	47	811,440	7.06	50	1,021,565	9.13
50	Industrials	139	1,728,336	15.04	145	2,063,491	18.45
55	Basic Materials	52	451,000	3.92	53	480,471	4.30
60	Energy	25	789,622	6.87	25	540,346	4.83
65	Utilities	44	953,639	8.30	46	485,609	4.34
Totals		645	11,494,604	100.00	677	11,183,985	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	783,619	9.00	19	829,116	9.81
15	Telecommunications	16	310,580	3.57	16	289,274	3.42
20	Health Care	44	581,180	6.68	44	1,176,485	13.92
30	Financials	82	2,662,337	30.58	82	1,914,919	22.65
35	Real Estate	16	73,862	0.85	16	90,253	1.07
40	Consumer Discretionary	50	957,549	11.00	50	899,346	10.64
45	Consumer Staples	29	518,356	5.95	29	595,968	7.05
50	Industrials	91	1,389,304	15.96	91	1,698,580	20.09
55	Basic Materials	28	301,671	3.47	28	324,174	3.84
60	Energy	14	502,462	5.77	14	281,148	3.33
65	Utilities	21	625,168	7.18	21	353,755	4.18
Totals		410	8,706,089	100.00	410	8,453,018	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)	11,494,604	11,183,985	8,706,089	8,453,018
Dividend Yield %	3.37	3.09	3.25	2.95
Constituent Sizes (Net MCap EURm)				
Average	17,821	16,520	21,234	20,617
Largest	370,948	291,537	343,905	291,537
Smallest	41	30	59	160
Median	5,691	5,932	7,395	8,235
Weight of Largest Constituent (%)	3.23	2.61	3.95	3.45
Top 10 Holdings (% Index MCap)	17.01	18.66	21.47	22.52

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