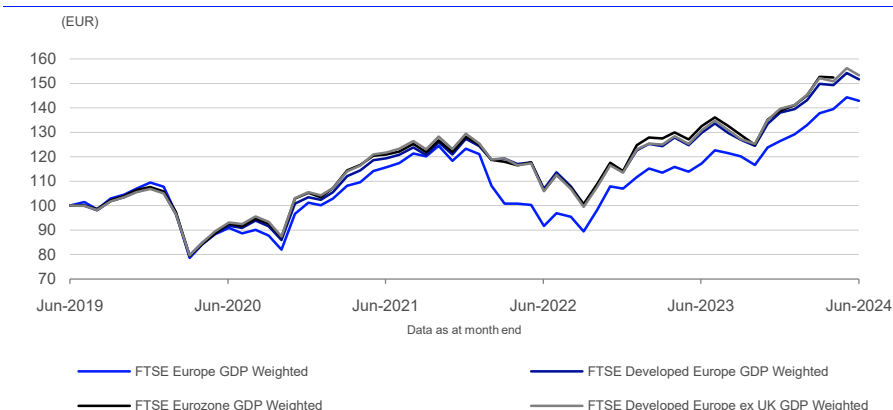


FTSE European GDP Weighted Indices

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 (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Europe GDP Weighted	3.7	13.0	13.0	21.9	23.5	42.9	7.3	7.4	9.3	15.2	19.1
FTSE Developed Europe GDP Weighted	1.2	9.9	9.9	16.9	27.1	51.7	8.3	8.7	10.3	13.5	17.8
FTSE Eurozone GDP Weighted	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe ex UK GDP Weighted	0.8	9.8	9.8	17.2	26.0	53.3	8.0	8.9	10.8	14.0	18.3

* 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	2.4	0.5	0.4	0.4	-5.6	-30.2	-39.1	-39.1
FTSE Developed Europe GDP Weighted	1.7	0.6	0.5	0.4	-8.0	-23.5	-37.5	-37.5
FTSE Eurozone GDP Weighted		-	-	-	-	-	-	-
FTSE Developed Europe ex UK GDP Weighted	1.7	0.6	0.5	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	2.46	1.96	0.50
ASML Holding	Netherlands	Technology Hardware and Equipment	1.83	3.58	-1.75
Siemens AG	Germany	General Industrials	1.54	1.22	0.32
Iberdrola	Spain	Electricity	1.23	0.67	0.57
Banca Transilvania S.A.	Romania	Banks	1.22	0.04	1.18
PKO Bank Polski	Poland	Banks	1.22	0.12	1.10
Banco Santander	Spain	Banks	1.21	0.63	0.57
Allianz SE	Germany	Non-life Insurance	1.20	0.96	0.25
Unicredit	Italy	Banks	1.14	0.53	0.61
Intesa Sanpaolo	Italy	Banks	1.11	0.53	0.58
Totals			14.16	10.24	

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	3.61	2.62	0.99
ASML Holding	Netherlands	Technology Hardware and Equipment	2.67	4.78	-2.11
Siemens AG	Germany	General Industrials	2.25	1.63	0.62
Iberdrola	Spain	Electricity	1.81	0.89	0.91
PKO Bank Polski	Poland	Banks	1.78	0.16	1.62
Banco Santander	Spain	Banks	1.76	0.85	0.92
Allianz SE	Germany	Non-life Insurance	1.76	1.28	0.48
Unicredit	Italy	Banks	1.67	0.71	0.95
Intesa Sanpaolo	Italy	Banks	1.62	0.71	0.92
LVMH	France	Personal Goods	1.58	2.21	-0.63
Totals			20.51	15.84	

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	201,115	1.87	7	33,611	0.32
Belgium	14	233,141	2.17	14	148,735	1.40
Czech Rep.	4	180,993	1.69	4	9,492	0.09
Denmark	18	151,063	1.41	18	584,133	5.52
Finland	14	102,658	0.96	14	160,361	1.51
France	69	1,117,453	10.42	69	1,696,671	16.02
Germany	70	1,713,799	15.98	70	1,340,545	12.66
Greece	28	125,582	1.17	29	41,512	0.39
Hungary	4	145,479	1.36	4	18,456	0.17
Iceland	11	7,971	0.07	11	7,198	0.07
Ireland	5	242,743	2.26	5	43,894	0.41
Italy	34	964,120	8.99	34	450,332	4.25
Netherlands	31	426,992	3.98	31	819,534	7.74
Norway	17	141,326	1.32	17	104,116	0.98
Poland	10	600,753	5.60	10	57,760	0.55
Portugal	4	149,228	1.39	4	28,110	0.27
Romania	7	312,715	2.92	7	10,828	0.10
Spain	25	809,022	7.54	25	428,509	4.05
Sweden	52	227,136	2.12	52	526,424	4.97
Switzerland	52	249,391	2.33	52	1,507,899	14.24
Turkiye	109	1,348,926	12.58	111	92,455	0.87
UK	103	1,274,645	11.88	103	2,480,011	23.42
Totals	688	10,726,251	100.00	691	10,590,584	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	7	219,006	2.74	7	33,611	0.42
Belgium	14	253,880	3.18	14	148,735	1.88
Denmark	18	164,501	2.06	18	584,133	7.37
Finland	14	111,790	1.40	14	160,361	2.02
France	69	1,216,858	15.25	69	1,696,671	21.39
Germany	70	1,866,252	23.38	70	1,340,545	16.90
Ireland	5	264,337	3.31	5	43,894	0.55
Italy	34	1,049,885	13.15	34	450,332	5.68
Netherlands	31	464,976	5.83	31	819,534	10.33
Norway	17	153,898	1.93	17	104,116	1.31
Poland	10	654,194	8.20	10	57,760	0.73
Portugal	4	162,503	2.04	4	28,110	0.35
Spain	25	880,989	11.04	25	428,509	5.40
Sweden	52	247,342	3.10	52	526,424	6.64
Switzerland	52	271,576	3.40	52	1,507,899	19.01
Totals	422	7,981,986	100.00	422	7,930,635	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	26	735,232	6.85	27	915,669	8.65
15	Telecommunications	23	334,013	3.11	23	264,504	2.50
20	Health Care	56	782,655	7.30	56	1,687,053	15.93
30	Financials	122	2,778,248	25.90	123	1,970,705	18.61
35	Real Estate	32	119,306	1.11	32	116,176	1.10
40	Consumer Discretionary	93	1,384,182	12.90	94	1,296,029	12.24
45	Consumer Staples	49	808,127	7.53	49	943,640	8.91
50	Industrials	156	1,524,750	14.22	156	1,836,849	17.34
55	Basic Materials	58	556,963	5.19	58	535,876	5.06
60	Energy	26	887,774	8.28	26	619,604	5.85
65	Utilities	47	815,003	7.60	47	404,479	3.82
Totals		688	10,726,251	100.00	691	10,590,584	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	20	776,770	9.73	20	893,183	11.26
15	Telecommunications	16	265,150	3.32	16	227,097	2.86
20	Health Care	43	603,503	7.56	43	1,346,035	16.97
30	Financials	77	2,055,960	25.76	77	1,445,034	18.22
35	Real Estate	16	72,372	0.91	16	80,686	1.02
40	Consumer Discretionary	54	1,121,080	14.05	54	1,001,484	12.63
45	Consumer Staples	29	475,517	5.96	29	570,303	7.19
50	Industrials	99	1,193,882	14.96	99	1,449,393	18.28
55	Basic Materials	31	344,670	4.32	31	335,414	4.23
60	Energy	15	509,963	6.39	15	293,072	3.70
65	Utilities	22	563,120	7.05	22	288,933	3.64
Totals		422	7,981,986	100.00	422	7,930,635	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	688	691	422	422
Net MCap (EURm)	10,726,251	10,590,584	7,981,986	7,930,635
Dividend Yield %	3.50	3.13	3.56	2.96
Constituent Sizes (Net MCap EURm)				
Average	15,590	15,326	18,915	18,793
Largest	264,393	411,991	287,912	411,991
Smallest	45	61	50	177
Median	5,357	5,124	6,317	6,810
Weight of Largest Constituent (%)	2.46	3.89	3.61	5.19
Top 10 Holdings (% Index MCap)	14.16	22.57	20.51	27.49

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Data definitions available from
info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659