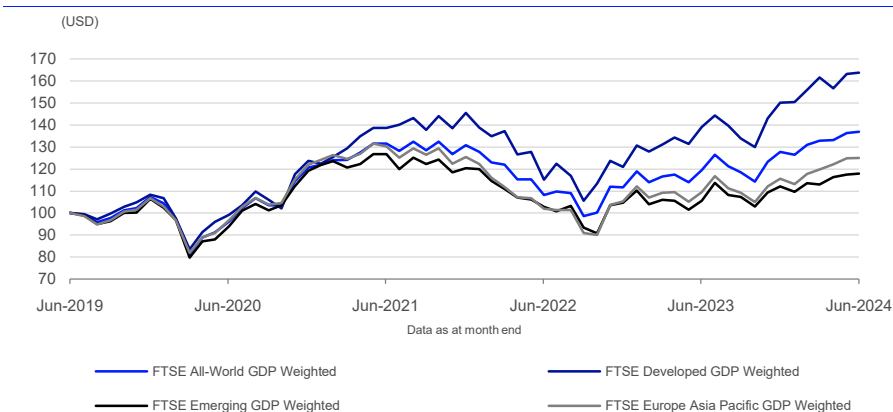


FTSE All-World GDP Weighted Indices

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 GDP Weighted	3.0	7.1	7.1	14.5	4.1	36.9	1.3	6.5	9.5	14.2	16.9
FTSE Developed GDP Weighted	1.4	9.1	9.1	17.8	18.1	63.8	5.7	10.4	9.9	15.8	18.6
FTSE Emerging GDP Weighted	4.3	5.2	5.2	11.6	-7.0	17.9	-2.4	3.4	11.5	15.1	17.5
FTSE Europe Asia Pacific GDP Weighted	4.3	8.2	8.2	14.2	-4.1	25.0	-1.4	4.6	11.1	15.2	17.2

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World GDP Weighted	4.1	-7.0	8.9	30.9	-11.6	21.5	12.5	8.4	-14.7	14.5
FTSE Developed GDP Weighted	2.5	-1.0	6.7	25.9	-10.7	25.0	14.1	17.7	-16.9	24.1
FTSE Emerging GDP Weighted	4.9	-12.1	10.7	33.9	-12.6	18.9	11.9	1.0	-13.0	7.0
FTSE Europe Asia Pacific GDP Weighted	2.4	-5.8	6.3	34.8	-14.0	19.3	14.3	2.9	-16.1	9.8

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 GDP Weighted	1.5	0.1	0.4	0.4	-10.3	-27.2	-34.5	-34.5
FTSE Developed GDP Weighted	1.9	0.4	0.6	0.5	-10.9	-28.5	-34.8	-34.8
FTSE Emerging GDP Weighted	1.0	-0.2	0.2	0.2	-9.9	-29.2	-34.5	-36.1
FTSE Europe Asia Pacific GDP Weighted	1.3	-0.1	0.3	0.3	-10.7	-32.6	-33.9	-35.8

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

Top 10 Constituents - FTSE Developed GDP Weighted Index

Constituent	Country/Market	ICB Sector	FTSE Developed GDP Weighted (Wgt %)	FTSE Developed (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	2.85	4.93	-2.08
Apple Inc.	USA	Technology Hardware and Equipment	2.63	4.54	-1.90
Nvidia	USA	Technology Hardware and Equipment	2.52	4.35	-1.84
Amazon.Com	USA	Retailers	1.49	2.66	-1.17
Samsung Electronics	Korea	Telecommunications Equipment	1.27	0.42	0.86
SAP	Germany	Software and Computer Services	1.17	0.33	0.84
Meta Platforms Inc	USA	Software and Computer Services	0.96	1.64	-0.68
Alphabet Class A	USA	Software and Computer Services	0.93	1.59	-0.66
ASML Holding	Netherlands	Technology Hardware and Equipment	0.87	0.60	0.26
Alphabet Class C	USA	Software and Computer Services	0.79	1.34	-0.55
Totals			15.48	22.40	

Top 10 Constituents - FTSE Emerging GDP Weighted Index

Constituent	Country/Market	ICB Sector	FTSE Emerging GDP Weighted (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Tencent Holdings (P Chip)	China	Software and Computer Services	6.21	4.10	2.11
Alibaba Group Holding (P Chip)	China	Retailers	3.24	2.10	1.14
Oil & Gas Development	Pakistan	Oil Gas and Coal	2.13	0.00	2.12
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	1.70	1.29	0.41
Meituan Dianping (P Chip)	China	Software and Computer Services	1.61	1.04	0.57
Reliance Industries	India	Oil Gas and Coal	1.51	1.71	-0.20
China Construction Bank (H)	China	Banks	1.46	0.95	0.51
Commercial International Bank Egypt (CIB) SAE	Egypt	Banks	1.35	0.05	1.30
HDFC Bank	India	Banks	1.35	1.56	-0.21
Bank Central Asia	Indonesia	Banks	1.26	0.46	0.80
Totals			21.82	13.26	

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 GDP Weighted			FTSE All-World		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	105	807,235	1.11	105	1,377,943	1.84
Austria	7	287,524	0.39	7	36,023	0.05
Belgium	14	333,309	0.46	14	159,406	0.21
Brazil	82	1,527,697	2.09	82	361,354	0.48
Canada	48	1,079,600	1.48	48	1,704,767	2.28
Chile	21	278,266	0.38	21	39,998	0.05
China	1237	17,336,697	23.76	1238	2,050,913	2.75
Colombia	3	476,697	0.65	3	8,273	0.01
Czech Rep.	4	258,757	0.35	4	10,173	0.01
Denmark	18	215,967	0.30	18	626,044	0.84
Egypt	3	612,116	0.84	3	4,031	0.01
Finland	14	146,765	0.20	14	171,867	0.23
France	69	1,597,565	2.19	69	1,818,408	2.43
Germany	70	2,450,129	3.36	70	1,436,729	1.92
Greece	28	179,538	0.25	29	44,490	0.06
Hong Kong	72	241,370	0.33	72	355,058	0.48
Hungary	4	207,984	0.28	4	19,780	0.03
Iceland	11	11,396	0.02	11	7,714	0.01
India	228	8,172,078	11.20	231	1,711,779	2.29
Indonesia	42	1,958,816	2.68	42	132,860	0.18
Ireland	5	347,038	0.48	5	47,044	0.06
Israel	30	250,496	0.34	30	108,141	0.14
Italy	34	1,378,353	1.89	34	482,643	0.65
Japan	501	2,686,764	3.68	502	4,385,941	5.87
Korea	159	1,381,555	1.89	160	944,542	1.26
Kuwait	8	112,379	0.15	8	57,954	0.08
Malaysia	39	650,770	0.89	39	133,830	0.18
Mexico	38	1,289,075	1.77	38	184,862	0.25
Netherlands	31	610,449	0.84	31	878,336	1.18
New Zealand	15	126,844	0.17	15	53,539	0.07
Norway	17	202,047	0.28	17	111,586	0.15
Pakistan	1	866,812	1.19	1	313	0.00
Philippines	24	642,277	0.88	24	47,316	0.06
Poland	10	858,865	1.18	10	61,904	0.08
Portugal	4	213,343	0.29	4	30,127	0.04
Qatar	17	152,305	0.21	17	64,636	0.09
Romania	7	447,073	0.61	7	11,604	0.02
Saudi Arabia	60	1,005,867	1.38	62	324,909	0.44
Singapore	36	366,988	0.50	36	227,003	0.30
South Africa	40	516,338	0.71	40	235,149	0.31
Spain	25	1,156,617	1.58	25	459,255	0.61
Sweden	52	324,725	0.44	52	564,195	0.76
Switzerland	52	356,541	0.49	52	1,616,090	2.16
Taiwan	122	964,415	1.32	122	1,503,252	2.01
Thailand	50	695,421	0.95	50	128,320	0.17
Turkiye	109	1,928,489	2.64	111	99,088	0.13
UAE	32	421,716	0.58	32	117,765	0.16
UK	103	1,822,294	2.50	103	2,657,952	3.56
USA	579	13,023,427	17.85	579	47,073,217	63.03
Totals	4280	72,978,788	100.00	4291	74,688,125	100.00

ICB Industry Breakdown - FTSE Developed GDP Weighted Index

		FTSE Developed GDP Weighted			FTSE Developed		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	190	13,592,135	20.50	191	19,545,162	29.00
15	Telecommunications	56	2,660,972	4.01	56	1,781,291	2.64
20	Health Care	172	6,036,373	9.10	172	7,670,583	11.38
30	Financials	288	12,310,893	18.56	288	9,001,268	13.36
35	Real Estate	140	1,368,266	2.06	140	1,490,131	2.21
40	Consumer Discretionary	345	8,998,938	13.57	345	9,148,064	13.58
45	Consumer Staples	159	3,544,579	5.34	159	3,424,404	5.08
50	Industrials	417	9,047,267	13.64	417	8,716,871	12.94
55	Basic Materials	138	2,564,755	3.87	139	1,949,688	2.89
60	Energy	71	3,480,790	5.25	71	2,853,864	4.23
65	Utilities	94	2,711,090	4.09	94	1,806,437	2.68
Totals		2070	66,316,060	100.00	2072	67,387,760	100.00

ICB Industry Breakdown - FTSE Emerging GDP Weighted Index

		FTSE Emerging GDP Weighted			FTSE Emerging		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	228	1,137,323	16.38	230	1,970,473	26.99
15	Telecommunications	74	271,562	3.91	74	282,684	3.87
20	Health Care	178	244,581	3.52	178	234,745	3.22
30	Financials	324	1,724,257	24.84	326	1,649,726	22.60
35	Real Estate	100	168,630	2.43	100	150,142	2.06
40	Consumer Discretionary	275	983,589	14.17	276	801,394	10.98
45	Consumer Staples	165	434,912	6.26	165	393,855	5.40
50	Industrials	368	588,008	8.47	371	609,731	8.35
55	Basic Materials	248	401,805	5.79	248	444,063	6.08
60	Energy	111	656,443	9.46	112	481,232	6.59
65	Utilities	139	331,259	4.77	139	282,319	3.87
Totals		2210	6,942,368	100.00	2219	7,300,365	100.00

Index Characteristics

Attributes	FTSE All-World GDP Weighted	FTSE All-World
Number of constituents	4280	4291
Net MCap (USDm)	72,978,788	74,688,125
Dividend Yield %	2.84	1.90
Constituent Sizes (Net MCap USDm)		
Average	17,051	17,406
Largest	2,529,705	3,319,306
Smallest	62	17
Median	4,668	2,503
Weight of Largest Constituent (%)	3.47	4.44
Top 10 Holdings (% Index MCap)	13.50	21.95

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