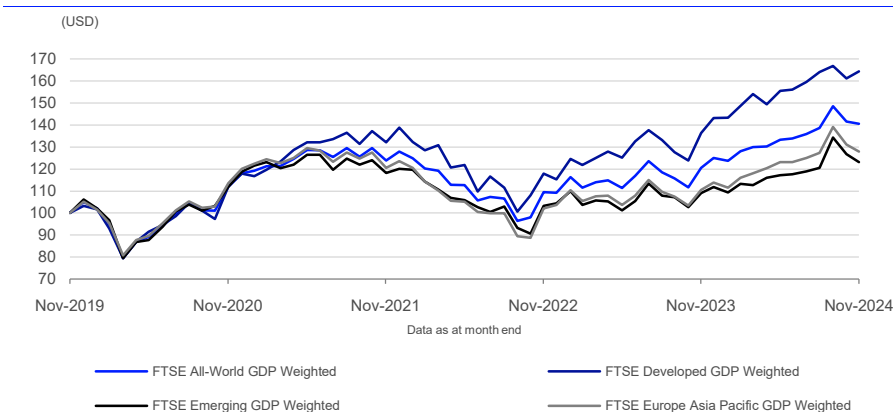


FTSE All-World GDP Weighted Indices

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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World GDP Weighted	1.3	5.4	12.4	16.5	13.4	40.5	4.3	7.0	10.1	14.6	17.1
FTSE Developed GDP Weighted	0.2	5.7	14.9	20.7	24.5	64.5	7.6	10.5	9.9	16.2	18.6
FTSE Emerging GDP Weighted	2.2	5.1	10.2	12.9	4.2	23.2	1.4	4.3	12.8	16.0	18.2
FTSE Europe Asia Pacific GDP Weighted	0.5	4.0	12.5	15.9	6.1	28.0	2.0	5.1	12.0	15.9	17.7

* 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	1.6	0.3	0.4	0.4	-7.1	-26.7	-34.5	-34.5
FTSE Developed GDP Weighted	2.0	0.4	0.6	0.6	-8.1	-28.4	-34.8	-34.8
FTSE Emerging GDP Weighted	1.0	0.1	0.2	0.3	-11.0	-27.1	-34.5	-36.1
FTSE Europe Asia Pacific GDP Weighted	1.3	0.1	0.3	0.3	-10.1	-30.9	-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 %
Apple Inc.	USA	Technology Hardware and Equipment	2.85	4.74	-1.89
Nvidia	USA	Technology Hardware and Equipment	2.71	4.45	-1.74
Microsoft Corp	USA	Software and Computer Services	2.60	4.33	-1.73
Amazon.Com	USA	Retailers	1.54	2.65	-1.11
SAP	Germany	Software and Computer Services	1.32	0.36	0.96
Meta Platforms Inc	USA	Software and Computer Services	1.05	1.73	-0.68
Alphabet Class A	USA	Software and Computer Services	0.83	1.36	-0.54
Samsung Electronics	Korea	Telecommunications Equipment	0.80	0.25	0.55
Tesla	USA	Automobiles and Parts	0.79	1.32	-0.53
Siemens AG	Germany	General Industrials	0.73	0.20	0.53
Totals			15.22	21.39	

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	6.61	4.19	2.42
Alibaba Group Holding (P Chip)	China	Retailers	3.83	2.42	1.41
Meituan Dianping (P Chip)	China	Software and Computer Services	2.43	1.62	0.81
China Construction Bank (H)	China	Banks	1.47	0.93	0.54
HDFC Bank	India	Banks	1.41	1.58	-0.17
Commercial International Bank Egypt (CIB) SAE	Egypt	Banks	1.37	0.05	1.32
Bank Central Asia	Indonesia	Banks	1.30	0.46	0.84
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	1.22	0.90	0.32
Reliance Industries	India	Oil Gas and Coal	1.22	1.34	-0.12
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.15	9.75	-8.60
Totals			22.01	23.24	

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	103	846,430	1.13	104	1,443,473	1.80
Austria	7	292,803	0.39	7	37,366	0.05
Belgium	13	352,298	0.47	13	171,104	0.21
Brazil	78	1,422,251	1.91	80	338,246	0.42
Canada	48	1,248,682	1.67	48	1,985,579	2.47
Chile	20	271,760	0.36	20	39,573	0.05
China	1211	19,111,859	25.61	1232	2,284,846	2.85
Colombia	3	419,018	0.56	4	8,392	0.01
Czech Rep.	4	276,054	0.37	4	10,804	0.01
Denmark	18	176,053	0.24	19	522,444	0.65
Egypt	1	560,975	0.75	1	3,716	0.00
Finland	14	139,428	0.19	14	165,526	0.21
France	67	1,535,344	2.06	67	1,748,433	2.18
Germany	67	2,574,083	3.45	67	1,515,709	1.89
Greece	27	170,999	0.23	29	43,928	0.05
Hong Kong	70	307,272	0.41	70	384,631	0.48
Hungary	4	216,033	0.29	5	20,765	0.03
Iceland	10	13,892	0.02	10	9,360	0.01
India	228	8,024,130	10.75	244	1,721,141	2.15
Indonesia	39	1,973,330	2.64	39	133,588	0.17
Ireland	5	336,538	0.45	5	47,266	0.06
Israel	29	291,495	0.39	29	125,630	0.16
Italy	34	1,384,380	1.86	36	494,587	0.62
Japan	488	2,732,661	3.66	496	4,500,069	5.61
Korea	154	1,137,847	1.52	157	785,547	0.98
Kuwait	8	114,687	0.15	8	61,179	0.08
Malaysia	39	698,441	0.94	39	144,473	0.18
Mexico	36	1,099,395	1.47	37	159,476	0.20
Netherlands	29	507,611	0.68	29	722,534	0.90
New Zealand	13	127,704	0.17	13	55,239	0.07
Norway	16	197,298	0.26	16	107,392	0.13
Philippines	23	652,659	0.87	23	48,084	0.06
Poland	9	706,672	0.95	10	53,139	0.07
Portugal	4	190,831	0.26	4	26,770	0.03
Qatar	17	162,181	0.22	17	68,788	0.09
Romania	7	408,022	0.55	7	10,647	0.01
Saudi Arabia	59	995,471	1.33	64	327,323	0.41
Singapore	35	413,102	0.55	35	255,429	0.32
South Africa	40	554,329	0.74	40	253,858	0.32
Spain	24	1,201,121	1.61	24	469,579	0.59
Sweden	52	312,639	0.42	53	547,975	0.68
Switzerland	52	357,277	0.48	53	1,622,388	2.02
Taiwan	122	944,440	1.27	128	1,493,744	1.86
Thailand	49	812,805	1.09	49	149,844	0.19
Turkiye	105	1,663,993	2.23	114	87,839	0.11
UAE	30	467,713	0.63	32	131,225	0.16
UK	99	1,855,705	2.49	100	2,724,603	3.40
USA	538	14,356,548	19.24	547	52,168,091	65.02
Totals	4148	74,616,262	100.00	4242	80,231,340	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	182	13,823,265	20.06	192	20,351,725	28.00
15	Telecommunications	49	2,560,903	3.72	49	1,881,596	2.59
20	Health Care	165	6,027,942	8.75	167	7,557,490	10.40
30	Financials	281	13,542,834	19.65	287	10,561,018	14.53
35	Real Estate	138	1,513,401	2.20	138	1,691,060	2.33
40	Consumer Discretionary	324	9,335,668	13.55	327	10,306,185	14.18
45	Consumer Staples	153	3,674,274	5.33	155	3,618,896	4.98
50	Industrials	401	9,747,258	14.14	406	9,862,320	13.57
55	Basic Materials	130	2,413,158	3.50	131	1,905,551	2.62
60	Energy	71	3,351,172	4.86	71	2,887,079	3.97
65	Utilities	93	2,928,885	4.25	93	2,057,582	2.83
Totals		1987	68,918,758	100.00	2016	72,680,503	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	222	1,255,886	17.95	230	2,063,813	27.33
15	Telecommunications	72	297,528	4.25	73	309,539	4.10
20	Health Care	175	270,982	3.87	183	262,880	3.48
30	Financials	320	1,793,400	25.63	331	1,741,496	23.06
35	Real Estate	94	177,372	2.53	95	160,059	2.12
40	Consumer Discretionary	265	1,061,075	15.16	272	880,882	11.67
45	Consumer Staples	161	424,326	6.06	162	390,257	5.17
50	Industrials	356	580,284	8.29	376	620,327	8.22
55	Basic Materials	246	377,943	5.40	250	422,987	5.60
60	Energy	110	450,685	6.44	113	431,537	5.72
65	Utilities	139	307,703	4.40	141	267,062	3.54
Totals		2160	6,997,184	100.00	2226	7,550,838	100.00

Index Characteristics

Attributes	FTSE All-World GDP Weighted	FTSE All-World
Number of constituents	4148	4242
Net MCap (USDm)	74,616,262	80,231,340
Dividend Yield %	2.78	1.81
Constituent Sizes (Net MCap USDm)		
Average	17,988	18,914
Largest	2,712,586	3,445,241
Smallest	0	0
Median	5,062	2,586
Weight of Largest Constituent (%)	3.64	4.29
Top 10 Holdings (% Index MCap)	13.79	21.52

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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