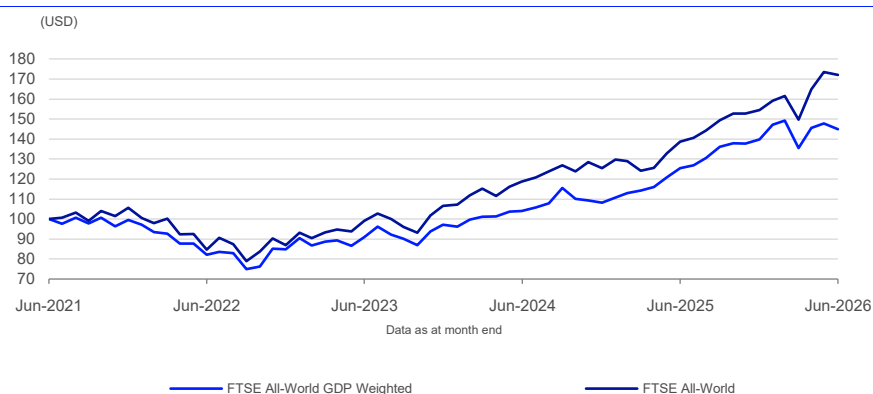


FTSE All-World GDP Weighted Index

Data as at: 30 June 2026

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 | 7.0 | 3.6 | 3.6 | 15.6 | 59.5 | 45.0 | 16.8 | 7.7 | 11.7 | 13.1 | 13.9 |
| FTSE All-World | 14.9 | 11.4 | 11.4 | 24.1 | 73.6 | 72.1 | 20.2 | 11.5 | 10.9 | 12.4 | 14.9 |

* 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) | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 | 2025 |
|-----------------------------|------|------|-------|------|------|------|-------|------|------|------|
| FTSE All-World GDP Weighted | 8.9 | 30.9 | -11.6 | 21.5 | 12.5 | 8.4 | -14.7 | 14.5 | 11.4 | 29.2 |
| FTSE All-World | 8.6 | 24.6 | -9.1 | 27.2 | 16.6 | 18.9 | -17.7 | 22.6 | 17.7 | 23.1 |

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 | 1.3 | 1.3 | 0.6 | 0.7 | -10.3 | -12.1 | -27.2 | -34.5 |
| FTSE All-World | 2.1 | 1.6 | 0.8 | 0.9 | -9.3 | -15.6 | -26.0 | -33.7 |

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

Drawdown - based on daily data

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 indexes 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 indexes are tradable.

Capping

Constituent weights are capped at 5% at the annual review.

Transparency

The indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, available end-of-day. Net TRI versions of the indexes are also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

| Constituent | Country/Market | ICB Sector | FTSE All-World GDP Weighted (Wgt %) | FTSE All-World (Wgt %) | Diff % |
|---|----------------|-----------------------------------|-------------------------------------|------------------------|--------|
| Tencent Holdings (P Chip) | China | Software and Computer Services | 2.75 | 0.33 | 2.42 |
| Alibaba Group Holding (P Chip) | China | Retailers | 1.72 | 0.21 | 1.51 |
| Commercial International Bank Egypt (CIB) SAE | Egypt | Banks | 1.35 | 0.01 | 1.34 |
| Nvidia | USA | Technology Hardware and Equipment | 1.33 | 4.46 | -3.13 |
| Apple Inc. | USA | Technology Hardware and Equipment | 1.18 | 4.00 | -2.82 |
| Samsung Electronics | Korea | Telecommunications Equipment | 1.06 | 0.95 | 0.11 |
| SK Hynix | Korea | Technology Hardware and Equipment | 0.97 | 0.91 | 0.07 |
| Taiwan Semiconductor Manufacturing | Taiwan | Technology Hardware and Equipment | 0.81 | 1.76 | -0.94 |
| Microsoft Corp | USA | Software and Computer Services | 0.78 | 2.65 | -1.86 |
| China Construction Bank (H) | China | Banks | 0.73 | 0.09 | 0.64 |
| Totals | | | 12.68 | 15.37 | |

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 SFTP 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 | 106 | 1,021,059 | 1.06 | 106 | 1,625,168 | 1.56 |
| Austria | 9 | 394,924 | 0.41 | 9 | 85,564 | 0.08 |
| Belgium | 14 | 493,287 | 0.51 | 14 | 266,998 | 0.26 |
| Brazil | 66 | 2,433,596 | 2.53 | 66 | 442,042 | 0.42 |
| Canada | 85 | 1,408,923 | 1.47 | 85 | 3,020,392 | 2.89 |
| Chile | 21 | 371,360 | 0.39 | 21 | 71,905 | 0.07 |
| China | 1269 | 21,061,181 | 21.90 | 1278 | 2,739,373 | 2.62 |
| Colombia | 6 | 729,143 | 0.76 | 6 | 23,993 | 0.02 |
| Czech Rep. | 4 | 330,829 | 0.34 | 4 | 14,363 | 0.01 |
| Denmark | 17 | 288,901 | 0.30 | 17 | 364,529 | 0.35 |
| Egypt | 2 | 1,569,233 | 1.63 | 2 | 8,181 | 0.01 |
| Finland | 14 | 201,955 | 0.21 | 14 | 267,044 | 0.26 |
| France | 57 | 2,277,056 | 2.37 | 57 | 2,111,721 | 2.02 |
| Germany | 64 | 3,036,644 | 3.16 | 64 | 1,901,819 | 1.82 |
| Greece | 30 | 270,259 | 0.28 | 30 | 86,122 | 0.08 |
| Hong Kong | 66 | 292,449 | 0.30 | 66 | 458,345 | 0.44 |
| Hungary | 6 | 301,072 | 0.31 | 6 | 47,005 | 0.05 |
| Iceland | 7 | 16,581 | 0.02 | 7 | 6,901 | 0.01 |
| India | 272 | 11,261,919 | 11.71 | 278 | 1,668,601 | 1.60 |
| Indonesia | 36 | 1,677,730 | 1.74 | 36 | 65,679 | 0.06 |
| Ireland | 5 | 467,748 | 0.49 | 5 | 80,422 | 0.08 |
| Israel | 43 | 308,666 | 0.32 | 43 | 315,841 | 0.30 |
| Italy | 36 | 2,054,984 | 2.14 | 36 | 827,874 | 0.79 |
| Japan | 475 | 3,543,578 | 3.69 | 476 | 6,160,683 | 5.90 |
| Korea | 155 | 3,050,858 | 3.17 | 155 | 3,022,582 | 2.89 |
| Kuwait | 8 | 144,499 | 0.15 | 8 | 68,348 | 0.07 |
| Malaysia | 38 | 808,057 | 0.84 | 38 | 160,088 | 0.15 |
| Mexico | 34 | 1,741,576 | 1.81 | 34 | 235,214 | 0.23 |
| Netherlands | 29 | 937,845 | 0.98 | 29 | 1,309,114 | 1.25 |
| New Zealand | 11 | 153,344 | 0.16 | 11 | 50,527 | 0.05 |
| Norway | 15 | 282,466 | 0.29 | 15 | 131,654 | 0.13 |
| Philippines | 23 | 880,876 | 0.92 | 23 | 44,075 | 0.04 |
| Poland | 10 | 1,171,624 | 1.22 | 10 | 106,989 | 0.10 |
| Portugal | 5 | 285,193 | 0.30 | 5 | 44,395 | 0.04 |
| Qatar | 17 | 216,868 | 0.23 | 17 | 67,281 | 0.06 |
| Romania | 6 | 579,943 | 0.60 | 6 | 14,589 | 0.01 |
| Saudi Arabia | 64 | 1,511,646 | 1.57 | 64 | 335,350 | 0.32 |
| Singapore | 36 | 547,663 | 0.57 | 36 | 358,222 | 0.34 |
| South Africa | 41 | 458,411 | 0.48 | 41 | 389,767 | 0.37 |
| Spain | 24 | 1,606,553 | 1.67 | 24 | 886,005 | 0.85 |
| Sweden | 54 | 384,829 | 0.40 | 54 | 721,623 | 0.69 |
| Switzerland | 50 | 457,092 | 0.48 | 50 | 2,122,073 | 2.03 |
| Taiwan | 132 | 1,508,135 | 1.57 | 132 | 3,539,734 | 3.39 |
| Thailand | 44 | 1,043,619 | 1.09 | 44 | 160,323 | 0.15 |
| Turkiye | 115 | 2,259,761 | 2.35 | 115 | 108,206 | 0.10 |
| UAE | 34 | 518,660 | 0.54 | 34 | 168,482 | 0.16 |
| UK | 93 | 2,233,799 | 2.32 | 93 | 3,253,011 | 3.12 |
| USA | 499 | 17,558,593 | 18.26 | 501 | 64,469,996 | 61.74 |
| Totals | 4247 | 96,154,990 | 100.00 | 4265 | 104,428,217 | 100.00 |

ICB Industry Breakdown

| ICB Code | ICB Industry | FTSE All-World GDP Weighted | | | FTSE All-World | | |
|---------------|------------------------|-----------------------------|-------------------|---------------|----------------|--------------------|---------------|
| | | No. of Cons | Net MCap (USDm) | Wgt % | No. of Cons | Net MCap (USDm) | Wgt % |
| 10 | Technology | 462 | 19,252,527 | 20.02 | 468 | 36,624,908 | 35.07 |
| 15 | Telecommunications | 127 | 4,620,659 | 4.81 | 129 | 3,622,185 | 3.47 |
| 20 | Health Care | 321 | 5,311,861 | 5.52 | 322 | 8,097,382 | 7.75 |
| 30 | Financials | 644 | 23,712,952 | 24.66 | 648 | 15,494,329 | 14.84 |
| 35 | Real Estate | 227 | 2,160,820 | 2.25 | 227 | 1,844,134 | 1.77 |
| 40 | Consumer Discretionary | 579 | 10,909,170 | 11.35 | 581 | 11,562,757 | 11.07 |
| 45 | Consumer Staples | 297 | 4,318,648 | 4.49 | 297 | 4,101,208 | 3.93 |
| 50 | Industrials | 791 | 11,274,723 | 11.73 | 792 | 13,081,728 | 12.53 |
| 55 | Basic Materials | 385 | 5,201,703 | 5.41 | 387 | 3,284,434 | 3.15 |
| 60 | Energy | 182 | 5,213,860 | 5.42 | 182 | 3,868,656 | 3.70 |
| 65 | Utilities | 232 | 4,178,066 | 4.35 | 232 | 2,846,495 | 2.73 |
| Totals | | 4247 | 96,154,990 | 100.00 | 4265 | 104,428,217 | 100.00 |

Index Characteristics

| Attributes | FTSE All-World GDP Weighted | FTSE All-World |
|-------------------------|-----------------------------|----------------|
| Number of constituents | 4247 | 4265 |
| Dividend Yield % | 2.49 | 1.58 |
| Constituent (Wgt %) | | |
| Average | 0.02 | 0.02 |
| Largest | 2.75 | 4.46 |
| Median | 0.01 | 0.00 |
| Top 10 Holdings (Wgt %) | 12.68 | 22.77 |

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