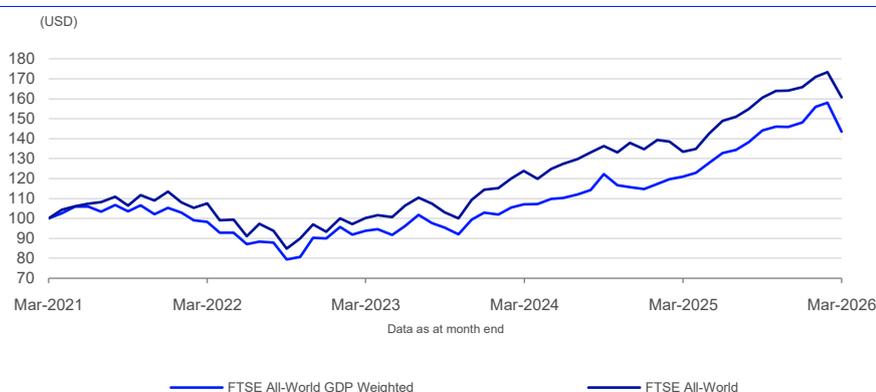


FTSE All-World GDP Weighted Index

Data as at: 31 March 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	-3.2	-0.5	-3.2	18.6	52.9	43.5	15.2	7.5	12.7	12.7	13.6
FTSE All-World	-3.1	0.2	-3.1	20.5	60.5	60.8	17.1	10.0	13.4	11.9	14.3

* 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 % (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	1.4	1.3	0.6	0.7	-10.3	-12.1	-27.2	-34.5
FTSE All-World	1.5	1.5	0.7	0.8	-11.0	-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	3.28	0.42	2.86
Alibaba Group Holding (P Chip)	China	Retailers	2.33	0.30	2.03
Nvidia	USA	Technology Hardware and Equipment	1.22	4.47	-3.24
Commercial International Bank Egypt (CIB) SAE	Egypt	Banks	1.22	0.01	1.21
Apple Inc.	USA	Technology Hardware and Equipment	1.09	4.00	-2.91
Microsoft Corp	USA	Software and Computer Services	0.82	3.00	-2.18
China Construction Bank (H)	China	Banks	0.80	0.10	0.70
Reliance Industries	India	Oil Gas and Coal	0.73	0.11	0.62
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	0.67	0.09	0.58
HDFC Bank	India	Banks	0.66	0.10	0.56
Totals			12.82	12.60	

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	107	973,433	1.07	107	1,538,678	1.69
Austria	9	332,118	0.37	9	71,632	0.08
Belgium	14	427,403	0.47	14	231,082	0.25
Brazil	68	2,675,887	2.94	68	492,143	0.54
Canada	84	1,334,467	1.47	84	2,873,790	3.15
Chile	21	365,440	0.40	21	68,436	0.08
China	1275	22,760,419	25.05	1275	2,915,871	3.20
Colombia	6	706,967	0.78	6	23,321	0.03
Czech Rep.	4	330,893	0.36	4	14,496	0.02
Denmark	17	251,934	0.28	17	319,061	0.35
Egypt	2	1,302,744	1.43	2	6,608	0.01
Finland	14	180,273	0.20	14	241,140	0.26
France	57	2,158,119	2.37	57	1,999,177	2.19
Germany	64	2,862,232	3.15	64	1,789,898	1.96
Greece	30	228,206	0.25	30	69,587	0.08
Hong Kong	66	303,720	0.33	66	476,215	0.52
Hungary	6	234,078	0.26	6	37,063	0.04
Iceland	7	16,359	0.02	7	6,976	0.01
India	272	10,249,516	11.28	272	1,499,820	1.64
Indonesia	38	2,260,665	2.49	39	99,061	0.11
Ireland	5	414,012	0.46	5	71,844	0.08
Israel	43	291,346	0.32	43	293,435	0.32
Italy	37	1,763,310	1.94	37	715,599	0.78
Japan	477	3,122,885	3.44	477	5,354,579	5.87
Korea	155	1,671,125	1.84	156	1,652,065	1.81
Kuwait	8	145,846	0.16	8	71,451	0.08
Malaysia	38	828,665	0.91	38	161,701	0.18
Mexico	34	1,718,272	1.89	34	234,183	0.26
Netherlands	30	711,256	0.78	30	994,496	1.09
New Zealand	11	142,839	0.16	11	46,352	0.05
Norway	14	334,560	0.37	14	154,824	0.17
Philippines	23	857,170	0.94	23	43,239	0.05
Poland	10	1,095,250	1.21	10	98,760	0.11
Portugal	5	286,303	0.32	5	45,528	0.05
Qatar	17	214,937	0.24	17	66,602	0.07
Romania	6	520,259	0.57	6	13,211	0.01
Saudi Arabia	64	1,588,610	1.75	64	351,161	0.39
Singapore	37	514,198	0.57	37	333,732	0.37
South Africa	41	468,805	0.52	41	395,331	0.43
Spain	24	1,418,695	1.56	24	780,356	0.86
Sweden	54	363,375	0.40	54	684,262	0.75
Switzerland	50	413,826	0.46	50	1,925,715	2.11
Taiwan	132	1,017,572	1.12	132	2,380,641	2.61
Thailand	44	977,563	1.08	44	154,900	0.17
Turkiye	115	2,130,421	2.34	115	100,526	0.11
UAE	34	486,901	0.54	34	158,185	0.17
UK	93	2,158,243	2.37	93	3,169,741	3.48
USA	500	15,264,553	16.80	500	55,981,573	61.38
Totals	4262	90,875,671	100.00	4264	91,208,045	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	461	15,590,238	17.16	461	27,221,412	29.85
15	Telecommunications	129	4,076,957	4.49	129	2,879,845	3.16
20	Health Care	324	5,220,421	5.74	324	7,724,195	8.47
30	Financials	646	22,284,887	24.52	647	14,117,154	15.48
35	Real Estate	228	2,058,172	2.26	228	1,761,997	1.93
40	Consumer Discretionary	582	11,515,339	12.67	582	11,152,543	12.23
45	Consumer Staples	297	4,345,800	4.78	297	3,960,779	4.34
50	Industrials	788	10,386,829	11.43	788	11,818,458	12.96
55	Basic Materials	386	5,437,858	5.98	386	3,271,342	3.59
60	Energy	185	5,836,763	6.42	186	4,467,629	4.90
65	Utilities	236	4,122,405	4.54	236	2,832,691	3.11
Totals		4262	90,875,671	100.00	4264	91,208,045	100.00

Index Characteristics

Attributes	FTSE All-World GDP Weighted	FTSE All-World
Number of constituents	4262	4264
Dividend Yield %	2.60	1.79
Constituent (Wgt %)		
Average	0.02	0.02
Largest	3.28	4.47
Median	0.01	0.00
Top 10 Holdings (Wgt %)	12.82	22.53

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