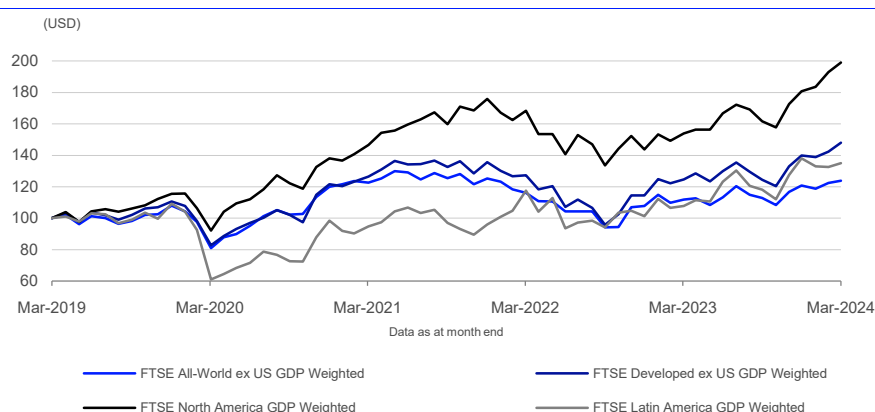


FTSE Americas GDP Weighted Indices

Data as at: 29 March 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 ex US GDP Weighted	2.5	9.8	2.5	10.7	1.0	23.8	0.3	4.4	10.4	14.3	17.6
FTSE Developed ex US GDP Weighted	5.8	19.0	5.8	18.8	17.1	48.1	5.4	8.2	11.9	16.7	19.9
FTSE Developed ex North America GDP Weighted	6.0	19.2	6.0	19.1	16.5	46.9	5.2	8.0	11.9	16.8	20.0
FTSE All-World ex North America GDP Weighted	2.8	9.9	2.8	10.8	0.7	23.3	0.2	4.3	10.4	14.3	17.6
FTSE North America GDP Weighted	10.1	23.1	10.1	29.3	35.9	99.1	10.8	14.8	11.2	17.1	18.6
FTSE Latin America GDP Weighted	-2.3	14.3	-2.3	25.2	42.6	35.0	12.5	6.2	17.2	22.3	30.6

* 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 ex US GDP Weighted	1.5	-8.8	8.2	32.7	-13.2	19.6	11.1	4.3	-13.8	12.0
FTSE Developed ex US GDP Weighted	-5.4	-2.1	3.1	28.5	-14.6	20.8	9.9	11.6	-15.6	22.3
FTSE Developed ex North America GDP Weighted	-5.9	-0.6	2.0	29.3	-14.6	20.3	10.1	10.6	-16.0	22.6
FTSE All-World ex North America GDP Weighted	1.4	-8.5	7.9	33.1	-13.2	19.5	11.2	3.9	-14.0	11.9
FTSE North America GDP Weighted	12.5	-1.0	13.0	21.6	-5.5	31.7	19.5	27.4	-18.3	25.8
FTSE Latin America GDP Weighted	-11.6	-30.6	33.4	22.2	-4.4	20.0	-9.9	-2.4	5.5	36.4

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 ex US GDP Weighted	1.1	0.0	0.2	0.3	-10.5	-29.4	-34.9	-36.4
FTSE Developed ex US GDP Weighted	1.7	0.3	0.4	0.3	-11.6	-31.7	-36.0	-37.7
FTSE Developed ex North America GDP Weighted	1.7	0.3	0.4	0.3	-11.7	-32.7	-35.7	-37.9
FTSE All-World ex North America GDP Weighted	1.1	0.0	0.2	0.3	-10.5	-29.7	-34.8	-36.5
FTSE North America GDP Weighted	2.7	0.6	0.8	0.8	-10.1	-24.7	-34.7	-34.7
FTSE Latin America GDP Weighted	1.5	0.6	0.2	0.1	-15.6	-26.7	-52.4	-54.5

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

Top 10 Constituents - FTSE All-World ex US GDP Weighted Index

Constituent	Country	ICB Sector	FTSE All-World ex US GDP Weighted (Wgt %)	FTSE All-World Ex US (Wgt %)	Diff %
Tencent Holdings (P Chip)	China	Software and Computer Services	3.48	-	3.48
Alibaba Group Holding (P Chip)	China	Retailers	2.21	-	2.21
Oil & Gas Development	Pakistan	Oil Gas and Coal	1.32	-	1.32
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	1.02	-	1.02
Reliance Industries	India	Oil Gas and Coal	0.98	-	0.98
Commercial International Bank Egypt (CIB) SAE	Egypt	Banks	0.97	-	0.97
Meituan Dianping (P Chip)	China	Software and Computer Services	0.96	-	0.96
Bank Central Asia	Indonesia	Banks	0.91	-	0.91
China Construction Bank (H)	China	Banks	0.82	-	0.82
HDFC Bank	India	Banks	0.80	-	0.80
Totals			13.47	0.00	

Top 10 Constituents - FTSE North America GDP Weighted Index

Constituent	Country	ICB Sector	FTSE North America GDP Weighted (Wgt %)	FTSE North America (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	6.48	6.64	-0.16
Apple Inc.	USA	Technology Hardware and Equipment	4.53	5.30	-0.78
Nvidia	USA	Technology Hardware and Equipment	4.40	4.55	-0.15
Amazon.Com	USA	Retailers	3.30	3.45	-0.14
Meta Platforms Inc	USA	Software and Computer Services	2.23	2.28	-0.05
Alphabet Class A	USA	Software and Computer Services	1.87	1.90	-0.03
Alphabet Class C	USA	Software and Computer Services	1.64	1.62	0.02
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.35	1.40	-0.05
JPMorgan Chase & Co	USA	Banks	1.20	1.23	-0.02
Broadcom	USA	Technology Hardware and Equipment	1.15	1.21	-0.06
Totals			28.15	29.58	

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 Breakdown

Country	FTSE All-World ex US GDP Weighted			FTSE All-World Ex US		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	108	367,827	1.35	-	-	-
Austria	7	130,519	0.48	-	-	-
Belgium	15	155,871	0.57	-	-	-
Brazil	82	815,228	3.00	-	-	-
Canada	48	510,798	1.88	-	-	-
Chile	21	130,702	0.48	-	-	-
China	1241	7,563,636	27.84	-	-	-
Colombia	3	227,577	0.84	-	-	-
Czech Rep.	4	116,903	0.43	-	-	-
Denmark	17	92,335	0.34	-	-	-
Egypt	3	300,358	1.11	-	-	-
Finland	14	65,661	0.24	-	-	-
France	69	805,411	2.96	-	-	-
Germany	70	1,162,034	4.28	-	-	-
Greece	28	83,663	0.31	-	-	-
Hong Kong	72	111,150	0.41	-	-	-
Hungary	4	90,823	0.33	-	-	-
Iceland	11	5,336	0.02	-	-	-
India	228	3,375,671	12.42	-	-	-
Indonesia	42	1,030,322	3.79	-	-	-
Ireland	5	162,715	0.60	-	-	-
Israel	30	122,422	0.45	-	-	-
Italy	35	669,350	2.46	-	-	-
Japan	506	1,296,929	4.77	-	-	-
Korea	159	641,604	2.36	-	-	-
Kuwait	8	55,421	0.20	-	-	-
Malaysia	39	284,533	1.05	-	-	-
Mexico	38	716,081	2.64	-	-	-
Netherlands	31	271,935	1.00	-	-	-
New Zealand	15	57,911	0.21	-	-	-
Norway	18	93,635	0.34	-	-	-
Pakistan	1	357,675	1.32	-	-	-
Philippines	24	324,443	1.19	-	-	-
Poland	10	375,372	1.38	-	-	-
Portugal	4	92,433	0.34	-	-	-
Qatar	17	70,128	0.26	-	-	-
Romania	7	189,704	0.70	-	-	-
Saudi Arabia	60	499,759	1.84	-	-	-
Singapore	36	164,183	0.60	-	-	-
South Africa	40	212,617	0.78	-	-	-
Spain	25	542,769	2.00	-	-	-
Sweden	52	147,424	0.54	-	-	-
Switzerland	52	160,835	0.59	-	-	-
Taiwan	122	387,670	1.43	-	-	-
Thailand	50	338,439	1.25	-	-	-
Turkiye	109	766,485	2.82	-	-	-
UAE	31	204,524	0.75	-	-	-
UK	103	820,314	3.02	-	-	-
Totals	3714	27,169,130	100.00	0	0.00	0.00

Country Breakdown

		FTSE North America GDP Weighted			FTSE North America		
Country	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	
Canada	47	3,286,382	7.00	48	1,749,134	3.71	
USA	568	43,653,418	93.00	578	45,339,634	96.29	
Totals	615	46,939,799	100.00	626	47,088,769	100.00	

ICB Industry Breakdown - FTSE All-World ex US GDP Weighted Index

		FTSE All-World ex US GDP Weighted			FTSE All-World Ex US		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	339	3,497,947	12.87	-	-	-
15	Telecommunications	115	1,197,879	4.41	-	-	-
20	Health Care	284	1,337,563	4.92	-	-	-
30	Financials	535	6,686,037	24.61	-	-	-
35	Real Estate	207	658,293	2.42	-	-	-
40	Consumer Discretionary	535	4,007,834	14.75	-	-	-
45	Consumer Staples	287	1,727,492	6.36	-	-	-
50	Industrials	692	2,938,589	10.82	-	-	-
55	Basic Materials	364	1,569,193	5.78	-	-	-
60	Energy	157	2,246,543	8.27	-	-	-
65	Utilities	199	1,301,761	4.79	-	-	-
Totals		3714	27,169,130	100.00	0	0.00	

ICB Industry Breakdown - FTSE North America GDP Weighted Index

		FTSE North America GDP Weighted			FTSE North America		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	86	15,119,899	32.21	86	15,720,757	33.39
15	Telecommunications	16	974,231	2.08	16	959,206	2.04
20	Health Care	66	5,256,712	11.20	66	5,383,309	11.43
30	Financials	88	5,937,859	12.65	92	5,542,624	11.77
35	Real Estate	36	975,647	2.08	36	1,047,086	2.22
40	Consumer Discretionary	91	6,331,388	13.49	93	6,435,163	13.67
45	Consumer Staples	40	2,107,457	4.49	40	2,135,913	4.54
50	Industrials	94	5,553,497	11.83	98	5,598,779	11.89
55	Basic Materials	27	1,030,211	2.19	27	920,563	1.95
60	Energy	34	2,442,004	5.20	35	2,151,613	4.57
65	Utilities	37	1,210,893	2.58	37	1,193,756	2.54
Totals		615	46,939,799	100.00	626	47,088,769	100.00

Index Characteristics

Attributes	FTSE All-World ex US GDP Weighted	FTSE All-World Ex US	FTSE North America GDP Weighted	FTSE North America
Number of constituents	3714	-	615	626
Net MCap (USDm)	27,169,130	-	46,939,799	47,088,769
Dividend Yield %	3.17	-	1.48	1.41
Constituent Sizes (Net MCap USDm)				
Average	7,315	-	76,325	75,222
Largest	944,269	-	3,043,746	3,127,258
Smallest	26	-	320	344
Median	1,935	-	31,134	29,145
Weight of Largest Constituent (%)	3.48	-	6.48	6.64
Top 10 Holdings (% Index MCap)	13.46	-	28.16	29.58

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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