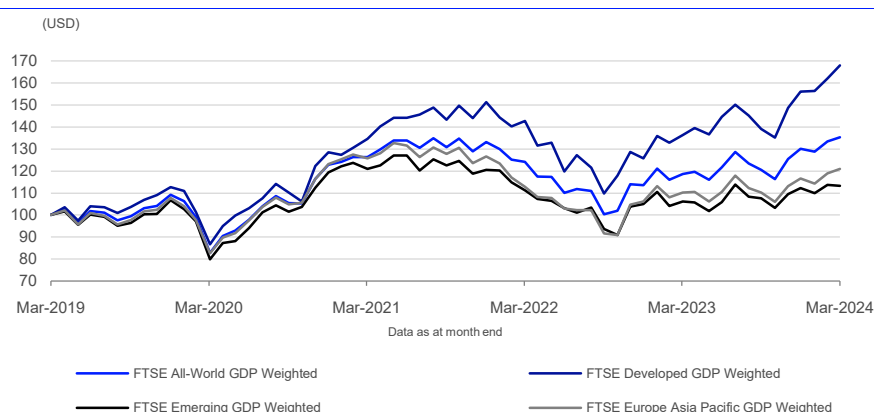


# FTSE All-World GDP Weighted Indices

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 GDP Weighted	4.0	12.2	4.0	14.1	7.0	35.3	2.3	6.2	9.5	13.9	17.3
FTSE Developed GDP Weighted	7.6	20.7	7.6	23.2	24.8	68.0	7.7	10.9	10.0	15.6	18.9
FTSE Emerging GDP Weighted	0.9	5.3	0.9	6.7	-6.4	13.3	-2.2	2.5	11.3	14.8	17.9
FTSE Europe Asia Pacific GDP Weighted	3.7	9.8	3.7	9.7	-3.8	21.0	-1.3	3.9	10.9	15.0	17.6

\* 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 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	0.2	0.4	0.4	-10.3	-27.2	-34.5	-34.5
FTSE Developed GDP Weighted	2.5	0.5	0.6	0.5	-10.9	-28.5	-34.8	-34.8
FTSE Emerging GDP Weighted	0.7	-0.2	0.1	0.3	-9.9	-29.4	-34.5	-36.1
FTSE Europe Asia Pacific GDP Weighted	1.0	-0.1	0.2	0.3	-10.7	-33.0	-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	ICB Sector	FTSE Developed GDP Weighted (Wgt %)	FTSE Developed (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	2.69	4.73	-2.04
Apple Inc.	USA	Technology Hardware and Equipment	2.15	3.78	-1.63
Nvidia	USA	Technology Hardware and Equipment	1.84	3.24	-1.40
Amazon.Com	USA	Retailers	1.39	2.46	-1.06
Samsung Electronics	Korea	Telecommunications Equipment	1.32	0.44	0.88
SAP	Germany	Software and Computer Services	1.13	0.32	0.80
Meta Platforms Inc	USA	Software and Computer Services	0.92	1.62	-0.70
ASML Holding	Netherlands	Technology Hardware and Equipment	0.81	0.57	0.24
Alphabet Class A	USA	Software and Computer Services	0.77	1.36	-0.59
Siemens AG	Germany	General Industrials	0.75	0.22	0.53
Totals			13.77	18.74	

Top 10 Constituents - FTSE Emerging GDP Weighted Index

Constituent	Country	ICB Sector	FTSE Emerging GDP Weighted (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Tencent Holdings (P Chip)	China	Software and Computer Services	5.20	3.48	1.72
Alibaba Group Holding (P Chip)	China	Retailers	3.31	2.22	1.10
Oil & Gas Development	Pakistan	Oil Gas and Coal	1.97	0.00	1.97
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	1.53	1.02	0.51
Reliance Industries	India	Oil Gas and Coal	1.47	1.74	-0.27
Commercial International Bank Egypt (CIB) SAE	Egypt	Banks	1.46	0.05	1.40
Meituan Dianping (P Chip)	China	Software and Computer Services	1.44	0.96	0.48
Bank Central Asia	Indonesia	Banks	1.36	0.51	0.84
China Construction Bank (H)	China	Banks	1.22	0.82	0.41
HDFC Bank	India	Banks	1.19	1.41	-0.22
Totals			20.15	12.21	

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 GDP Weighted			FTSE All-World		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	108	801,931	1.12	108	1,365,936	1.87
Austria	7	284,557	0.40	7	35,994	0.05
Belgium	15	339,829	0.47	15	169,838	0.23
Brazil	82	1,777,349	2.48	82	419,170	0.57
Canada	48	1,113,635	1.55	48	1,749,134	2.40
Chile	21	284,954	0.40	21	40,959	0.06
China	1241	16,490,144	22.97	1241	1,917,559	2.63
Colombia	3	496,160	0.69	3	8,610	0.01
Czech Rep.	4	254,870	0.36	4	10,027	0.01
Denmark	17	201,307	0.28	17	588,544	0.81
Egypt	3	654,836	0.91	3	4,284	0.01
Finland	14	143,153	0.20	14	167,477	0.23
France	69	1,755,946	2.45	69	2,003,616	2.75
Germany	70	2,533,451	3.53	70	1,492,507	2.05
Greece	28	182,401	0.25	28	44,416	0.06
Hong Kong	72	242,328	0.34	72	357,326	0.49
Hungary	4	198,011	0.28	4	18,733	0.03
Iceland	11	11,634	0.02	11	7,877	0.01
India	228	7,359,594	10.25	228	1,513,179	2.07
Indonesia	42	2,246,294	3.13	42	147,141	0.20
Ireland	5	354,748	0.49	5	49,030	0.07
Israel	30	266,902	0.37	30	114,897	0.16
Italy	35	1,459,308	2.03	35	514,404	0.70
Japan	506	2,827,548	3.94	506	4,643,013	6.36
Korea	159	1,398,817	1.95	159	958,725	1.31
Kuwait	8	120,828	0.17	8	61,094	0.08
Malaysia	39	620,336	0.86	39	122,353	0.17
Mexico	38	1,561,191	2.17	38	225,980	0.31
Netherlands	31	592,869	0.83	31	862,193	1.18
New Zealand	15	126,258	0.18	15	52,532	0.07
Norway	18	204,141	0.28	18	112,814	0.15
Pakistan	1	779,800	1.09	1	282	0.00
Philippines	24	707,347	0.99	24	51,939	0.07
Poland	10	818,381	1.14	10	58,410	0.08
Portugal	4	201,521	0.28	4	28,355	0.04
Qatar	17	152,892	0.21	17	65,538	0.09
Romania	7	413,589	0.58	7	10,738	0.01
Saudi Arabia	60	1,089,568	1.52	60	335,809	0.46
Singapore	36	357,950	0.50	36	221,195	0.30
South Africa	40	463,545	0.65	40	210,899	0.29
Spain	25	1,183,337	1.65	25	475,631	0.65
Sweden	52	321,412	0.45	52	559,175	0.77
Switzerland	52	350,649	0.49	52	1,579,309	2.16
Taiwan	122	845,193	1.18	122	1,319,644	1.81
Thailand	50	737,859	1.03	50	135,590	0.19
Turkiye	109	1,671,081	2.33	109	85,458	0.12
UAE	31	445,900	0.62	31	120,185	0.16
UK	103	1,788,437	2.49	103	2,599,313	3.56
USA	578	12,551,417	17.48	578	45,339,634	62.13
Totals	4292	71,785,210	100.00	4292	72,976,465	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	191	12,328,163	18.62	191	17,419,749	26.35
15	Telecommunications	56	2,735,420	4.13	56	1,796,669	2.72
20	Health Care	171	6,025,590	9.10	171	7,639,815	11.56
30	Financials	289	12,328,893	18.62	289	9,029,740	13.66
35	Real Estate	141	1,445,776	2.18	141	1,545,374	2.34
40	Consumer Discretionary	347	9,419,181	14.22	347	9,272,944	14.03
45	Consumer Staples	160	3,643,686	5.50	160	3,539,053	5.35
50	Industrials	417	9,430,872	14.24	417	9,095,017	13.76
55	Basic Materials	141	2,693,946	4.07	141	2,071,815	3.13
60	Energy	72	3,495,363	5.28	72	2,932,711	4.44
65	Utilities	94	2,674,671	4.04	94	1,756,112	2.66
Totals		2079	66,221,561	100.00	2079	66,099,000	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	231	1,011,896	15.00	231	1,699,977	24.72
15	Telecommunications	73	262,811	3.90	73	265,699	3.86
20	Health Care	179	251,409	3.73	179	233,818	3.40
30	Financials	323	1,690,953	25.06	323	1,583,180	23.02
35	Real Estate	102	174,210	2.58	102	148,773	2.16
40	Consumer Discretionary	277	1,007,495	14.93	277	812,949	11.82
45	Consumer Staples	163	438,809	6.50	163	394,392	5.73
50	Industrials	371	566,977	8.40	371	571,847	8.31
55	Basic Materials	244	396,332	5.87	244	436,691	6.35
60	Energy	111	630,816	9.35	111	464,220	6.75
65	Utilities	139	314,972	4.67	139	265,919	3.87
Totals		2213	6,746,680	100.00	2213	6,877,466	100.00

Index Characteristics

Attributes	FTSE All-World GDP Weighted	FTSE All-World
Number of constituents	4292	4292
Net MCap (USDm)	71,785,210	72,976,465
Dividend Yield %	2.85	1.92
Constituent Sizes (Net MCap USDm)		
Average	16,725	17,003
Largest	2,058,683	3,127,258
Smallest	56	22
Median	4,816	2,555
Weight of Largest Constituent (%)	2.87	4.29
Top 10 Holdings (% Index MCap)	12.03	19.11

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