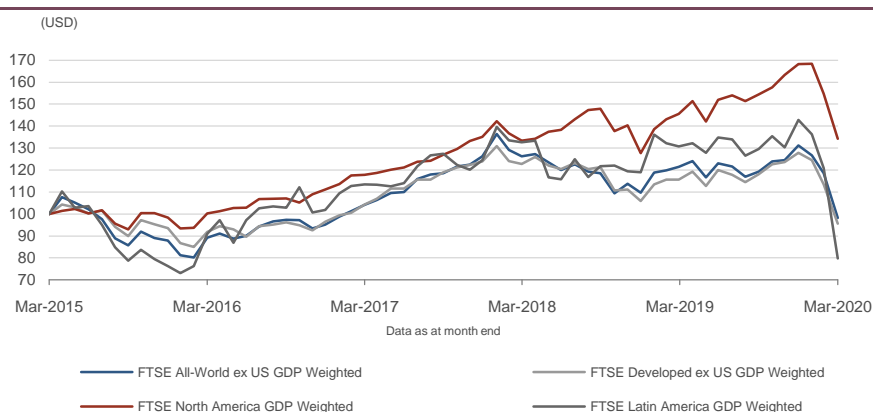


FTSE Americas GDP Weighted Indices

Data as at: 31 March 2020

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	-25.1	-17.6	-25.1	-19.1	-5.7	-1.8	-1.9	-0.4	19.8	18.7	16.9
FTSE Developed ex US GDP Weighted	-25.2	-19.0	-25.2	-17.3	-8.3	-4.4	-2.8	-0.9	21.0	19.6	15.7
FTSE Developed ex North America GDP Weighted	-25.2	-18.8	-25.2	-17.3	-8.4	-4.5	-2.9	-0.9	20.6	19.5	15.7
FTSE All-World ex North America GDP Weighted	-25.1	-17.5	-25.1	-19.1	-5.7	-1.8	-1.9	-0.4	19.7	18.7	16.9
FTSE North America GDP Weighted	-20.2	-13.1	-20.2	-7.8	14.0	34.2	4.4	6.1	29.8	17.3	14.0
FTSE Latin America GDP Weighted	-44.2	-38.5	-44.2	-39.0	-29.7	-20.3	-11.1	-4.4	36.3	28.4	29.3

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE All-World ex US GDP Weighted	12.4	-17.7	20.6	7.5	1.5	-8.8	8.2	32.7	-13.2	19.6
FTSE Developed ex US GDP Weighted	7.0	-14.6	17.9	22.5	-5.4	-2.1	3.1	28.5	-14.6	20.8
FTSE Developed ex North America GDP Weighted	6.2	-14.8	18.4	23.5	-5.9	-0.6	2.0	29.3	-14.6	20.3
FTSE All-World ex North America GDP Weighted	12.7	-18.1	20.9	7.6	1.4	-8.5	7.9	33.1	-13.2	19.5
FTSE North America GDP Weighted	15.6	0.7	15.6	30.6	12.5	-1.0	13.0	21.6	-5.5	31.7
FTSE Latin America GDP Weighted	23.1	-16.0	16.4	-12.9	-11.6	-30.6	33.4	22.2	-4.4	20.0

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	-0.9	-0.2	0.0	0.1	-34.9	-36.4	-36.4	-36.4
FTSE Developed ex US GDP Weighted	-0.8	-0.2	-0.1	0.1	-36.0	-37.7	-37.7	-37.7
FTSE Developed ex North America GDP Weighted	-0.8	-0.2	-0.1	0.1	-35.7	-37.9	-37.9	-37.9
FTSE All-World ex North America GDP Weighted	-0.9	-0.2	0.0	0.1	-34.8	-36.5	-36.5	-36.5
FTSE North America GDP Weighted	-0.3	0.2	0.4	0.7	-34.7	-34.7	-34.7	-34.7
FTSE Latin America GDP Weighted	-1.0	-0.4	-0.2	-0.2	-52.4	-52.4	-52.4	-55.8

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

Top 10 Constituents - FTSE 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 %
Alibaba Group Holding ADS (N Shares)	China	General Retailers	5.48	1.92	3.56
Tencent Holdings (P Chip)	China	Software & Computer Services	4.48	1.57	2.91
Reliance Industries	India	Oil & Gas Producers	1.35	0.26	1.10
China Construction Bank (H)	China	Banks	1.22	0.43	0.79
Housing Development Finance	India	Financial Services	1.10	0.21	0.89
Commercial International Bank	Egypt	Banks	0.96	0.03	0.93
Infosys	India	Software & Computer Services	0.93	0.18	0.75
Ping An Insurance (H)	China	Life Insurance/Assurance	0.86	0.30	0.56
Industrial and Commercial Bank of China (H)	China	Banks	0.86	0.30	0.56
Bank Central Asia	Indonesia	Banks	0.74	0.09	0.65
Totals			17.98	5.29	

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 & Computer Services	4.97	5.15	-0.18
Apple Inc.	USA	Technology Hardware & Equipment	4.37	4.52	-0.16
Amazon.Com	USA	General Retailers	3.40	3.52	-0.12
Facebook Class A	USA	Software & Computer Services	1.66	1.72	-0.06
Alphabet Class C	USA	Software & Computer Services	1.45	1.50	-0.05
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	1.45	1.50	-0.05
Alphabet Class A	USA	Software & Computer Services	1.45	1.50	-0.05
JPMorgan Chase & Co	USA	Banks	1.17	1.21	-0.04
Visa	USA	Financial Services	1.15	1.19	-0.04
Procter & Gamble	USA	Household Goods & Home Construction	1.12	1.16	-0.04
Totals			22.19	22.97	

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	104	197,597	1.11	104	735,791	4.14
Austria	8	62,405	0.35	8	19,718	0.11
Belgium	14	84,345	0.47	14	105,530	0.59
Brazil	91	398,924	2.25	91	257,163	1.45
Canada	55	274,174	1.54	55	1,001,464	5.63
Chile	22	77,224	0.43	22	31,469	0.18
China	992	5,997,206	33.76	992	1,894,150	10.65
Colombia	11	96,462	0.54	11	14,158	0.08
Czech Rep.	4	55,170	0.31	4	5,478	0.03
Denmark	20	52,233	0.29	20	252,005	1.42
Egypt	6	252,855	1.42	6	7,357	0.04
Finland	15	39,862	0.22	15	142,227	0.80
France	85	446,019	2.51	85	1,195,304	6.72
Germany	84	656,849	3.70	84	986,219	5.54
Greece	9	40,880	0.23	9	10,413	0.06
Hong Kong	92	83,677	0.47	92	471,247	2.65
Hungary	4	43,862	0.25	4	12,219	0.07
India	153	2,082,091	11.72	153	396,165	2.23
Indonesia	32	549,259	3.09	32	68,334	0.38
Ireland	5	66,450	0.37	5	29,591	0.17
Israel	30	58,628	0.33	30	62,970	0.35
Italy	40	333,559	1.88	40	280,297	1.58
Japan	509	939,221	5.29	509	3,247,503	18.26
Korea	136	380,293	2.14	136	559,475	3.15
Kuwait	11	48,201	0.27	11	35,801	0.20
Malaysia	45	204,169	1.15	45	107,442	0.60
Mexico	37	330,309	1.86	37	96,830	0.54
Netherlands	30	158,378	0.89	30	461,391	2.59
New Zealand	12	33,338	0.19	12	37,979	0.21
Norway	16	57,321	0.32	16	68,465	0.38
Pakistan	4	160,489	0.90	4	1,382	0.01
Peru	1	64,606	0.36	1	1,544	0.01
Philippines	25	160,054	0.90	25	44,867	0.25
Poland	14	192,587	1.08	14	31,157	0.18
Portugal	4	52,466	0.30	4	22,217	0.12
Qatar	18	64,018	0.36	18	49,434	0.28
Russia	32	607,222	3.42	32	154,106	0.87
Saudi Arabia	45	349,291	1.97	45	113,969	0.64
Singapore	38	86,841	0.49	38	148,027	0.83
South Africa	67	103,987	0.59	67	181,016	1.02
Spain	26	272,846	1.54	26	298,683	1.68
Sweden	48	89,114	0.50	48	331,127	1.86
Switzerland	49	93,862	0.53	49	1,225,648	6.89
Taiwan	95	209,818	1.18	95	587,598	3.30
Thailand	47	222,064	1.25	47	115,620	0.65
Turkey	26	355,224	2.00	26	25,209	0.14
UAE	15	110,848	0.62	15	33,660	0.19
UK	131	466,367	2.63	131	1,828,095	10.28
Totals	3357	17,762,665	100.00	3357	17,787,512	100.00

Country Breakdown

Country	FTSE North America GDP Weighted			FTSE North America		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Canada	55	1,763,408	7.64	55	1,001,464	4.33
USA	607	21,331,072	92.36	607	22,147,924	95.67
Totals	662	23,094,480	100.00	662	23,149,388	100.00

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

ICB Code	ICB Industry	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 %
0001	Oil & Gas	120	1,409,226	7.93	120	946,821	5.32
1000	Basic Materials	329	1,041,258	5.86	329	1,099,069	6.18
2000	Industrials	647	1,582,174	8.91	647	2,332,952	13.12
3000	Consumer Goods	475	2,030,006	11.43	475	2,660,741	14.96
4000	Health Care	223	912,861	5.14	223	1,886,228	10.60
5000	Consumer Services	368	2,199,616	12.38	368	1,699,826	9.56
6000	Telecommunications	90	760,365	4.28	90	677,610	3.81
7000	Utilities	159	741,386	4.17	159	629,419	3.54
8000	Financials	733	4,874,220	27.44	733	3,962,240	22.28
9000	Technology	213	2,211,552	12.45	213	1,892,605	10.64
Totals		3357	17,762,665	100.00	3357	17,787,512	100.00

ICB Industry Breakdown - FTSE North America GDP Weighted Index

ICB Code	ICB Industry	FTSE North America GDP Weighted			FTSE North America		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	39	827,795	3.58	39	730,418	3.16
1000	Basic Materials	28	544,507	2.36	28	486,915	2.10
2000	Industrials	101	2,511,979	10.88	101	2,521,131	10.89
3000	Consumer Goods	75	1,808,536	7.83	75	1,863,523	8.05
4000	Health Care	60	3,072,307	13.30	60	3,185,578	13.76
5000	Consumer Services	93	3,107,454	13.46	93	3,154,473	13.63
6000	Telecommunications	8	516,474	2.24	8	508,997	2.20
7000	Utilities	34	791,967	3.43	34	800,801	3.46
8000	Financials	144	4,246,574	18.39	144	4,073,246	17.60
9000	Technology	80	5,666,889	24.54	80	5,824,307	25.16
Totals		662	23,094,480	100.00	662	23,149,388	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	3357	3357	662	662
Net MCap (USDm)	17,762,665	17,787,512	23,094,480	23,149,388
Dividend Yield %	3.54	3.85	2.45	2.39
Constituent Sizes (Net MCap USDm)				
Average	5,291	5,299	34,886	34,969
Largest	973,347	341,970	1,147,734	1,191,685
Smallest	0	0	628	652
Median	1,377	1,509	13,945	13,394
Weight of Largest Constituent (%)	5.48	1.92	4.97	5.15
Top 10 Holdings (% Index MCap)	17.98	11.81	22.18	22.98

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