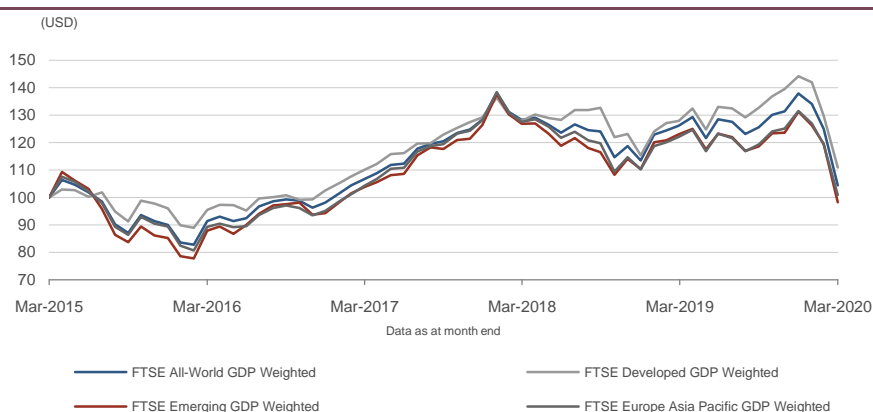


FTSE All-World GDP Weighted Indices

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 GDP Weighted	-24.3	-16.9	-24.3	-17.3	-2.2	4.4	-0.8	0.9	20.4	18.0	16.0
FTSE Developed GDP Weighted	-23.0	-16.3	-23.0	-13.3	0.8	11.0	0.3	2.1	23.0	17.9	14.5
FTSE Emerging GDP Weighted	-25.2	-17.2	-25.2	-20.2	-5.4	-1.8	-1.8	-0.4	20.3	19.0	18.1
FTSE Europe Asia Pacific GDP Weighted	-23.3	-15.4	-23.3	-17.4	-3.2	0.9	-1.1	0.2	19.4	18.5	16.4

* 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 GDP Weighted	12.9	-13.7	19.6	12.5	4.1	-7.0	8.9	30.9	-11.6	21.5
FTSE Developed GDP Weighted	10.1	-8.0	17.1	26.6	2.5	-1.0	6.7	25.9	-10.7	25.0
FTSE Emerging GDP Weighted	17.5	-19.8	22.3	-1.3	4.9	-12.1	10.7	33.9	-12.6	18.9
FTSE Europe Asia Pacific GDP Weighted	12.0	-17.6	21.3	9.4	2.4	-5.8	6.3	34.8	-14.0	19.3

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	-0.8	-0.1	0.1	0.2	-34.5	-34.5	-34.5	-34.5
FTSE Developed GDP Weighted	-0.6	0.0	0.1	0.4	-34.8	-34.8	-34.8	-34.8
FTSE Emerging GDP Weighted	-1.0	-0.2	0.0	0.1	-34.5	-36.1	-36.1	-36.1
FTSE Europe Asia Pacific GDP Weighted	-0.9	-0.1	0.0	0.2	-33.6	-35.8	-35.8	-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 & Computer Services	2.10	3.34	-1.24
Apple Inc.	USA	Technology Hardware & Equipment	1.85	2.93	-1.09
Samsung Electronics	Korea	Technology Hardware & Equipment	1.47	0.52	0.96
Amazon.Com	USA	General Retailers	1.44	2.28	-0.85
SAP	Germany	Software & Computer Services	0.86	0.31	0.55
Enel	Italy	Electricity	0.76	0.15	0.61
Facebook Class A	USA	Software & Computer Services	0.70	1.12	-0.41
Iberdrola	Spain	Electricity	0.63	0.16	0.46
Alphabet Class C	USA	Software & Computer Services	0.61	0.98	-0.36
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	0.61	0.98	-0.36
Totals			11.03	12.77	

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 & Computer Services	5.86	6.59	-0.73
Alibaba Group Holding ADS (N Shares)	China	General Retailers	5.56	8.06	-2.50
Reliance Industries	India	Oil & Gas Producers	1.91	1.08	0.83
China Construction Bank (H)	China	Banks	1.87	1.80	0.07
Housing Development Finance	India	Financial Services	1.55	0.88	0.68
Commercial International Bank	Egypt	Banks	1.35	0.12	1.23
Ping An Insurance (H)	China	Life Insurance/Assurance	1.32	1.27	0.05
Infosys	India	Software & Computer Services	1.31	0.74	0.57
Industrial and Commercial Bank of China (H)	China	Banks	1.31	1.26	0.05
Bank Central Asia	Indonesia	Banks	1.04	0.38	0.66
Totals			23.08	22.18	

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	104	373,870	0.94	104	735,791	1.84
Austria	8	118,075	0.30	8	19,718	0.05
Belgium	14	159,587	0.40	14	105,530	0.26
Brazil	91	754,798	1.89	91	257,163	0.64
Canada	55	518,760	1.30	55	1,001,464	2.51
Chile	22	146,113	0.37	22	31,469	0.08
China	992	11,347,206	28.46	992	1,894,150	4.74
Colombia	11	182,513	0.46	11	14,158	0.04
Czech Rep.	4	104,387	0.26	4	5,478	0.01
Denmark	20	98,829	0.25	20	252,005	0.63
Egypt	6	478,422	1.20	6	7,357	0.02
Finland	15	75,423	0.19	15	142,227	0.36
France	85	843,905	2.12	85	1,195,304	2.99
Germany	84	1,242,812	3.12	84	986,219	2.47
Greece	9	77,349	0.19	9	10,413	0.03
Hong Kong	92	158,323	0.40	92	471,247	1.18
Hungary	4	82,991	0.21	4	12,219	0.03
India	153	3,939,488	9.88	153	396,165	0.99
Indonesia	32	1,039,244	2.61	32	68,334	0.17
Ireland	5	125,729	0.32	5	29,591	0.07
Israel	30	110,929	0.28	30	62,970	0.16
Italy	40	631,121	1.58	40	280,297	0.70
Japan	509	1,777,083	4.46	509	3,247,503	8.13
Korea	136	719,546	1.80	136	559,475	1.40
Kuwait	11	91,201	0.23	11	35,801	0.09
Malaysia	45	386,304	0.97	45	107,442	0.27
Mexico	37	624,971	1.57	37	96,830	0.24
Netherlands	30	299,664	0.75	30	461,391	1.16
New Zealand	12	63,078	0.16	12	37,979	0.10
Norway	16	108,457	0.27	16	68,465	0.17
Pakistan	4	303,659	0.76	4	1,382	0.00
Peru	1	122,241	0.31	1	1,544	0.00
Philippines	25	288,313	0.72	25	44,867	0.11
Poland	14	364,390	0.91	14	31,157	0.08
Portugal	4	99,270	0.25	4	22,217	0.06
Qatar	18	121,126	0.30	18	49,434	0.12
Russia	32	1,148,913	2.88	32	154,106	0.39
Saudi Arabia	45	660,888	1.66	45	113,969	0.29
Singapore	38	164,310	0.41	38	148,027	0.37
South Africa	67	196,751	0.49	67	181,016	0.45
Spain	26	516,247	1.29	26	298,683	0.75
Sweden	48	168,611	0.42	48	331,127	0.83
Switzerland	49	177,595	0.45	49	1,225,648	3.07
Taiwan	95	396,992	1.00	95	587,598	1.47
Thailand	47	420,163	1.05	47	115,620	0.29
Turkey	26	672,113	1.69	26	25,209	0.06
UAE	15	209,734	0.53	15	33,660	0.08
UK	131	882,405	2.21	131	1,828,095	4.58
USA	607	6,275,176	15.74	607	22,147,924	55.46
Totals	3964	39,869,077	100.00	3964	39,935,436	100.00

ICB Industry Breakdown - FTSE Developed GDP Weighted Index

ICB Code	ICB Industry	FTSE Developed GDP Weighted			FTSE Developed		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	83	1,648,462	4.67	83	1,238,826	3.47
1000	Basic Materials	148	1,537,704	4.36	148	1,245,019	3.49
2000	Industrials	419	4,433,784	12.56	419	4,440,616	12.44
3000	Consumer Goods	309	4,654,348	13.19	309	4,180,387	11.71
4000	Health Care	163	4,019,063	11.39	163	4,938,237	13.84
5000	Consumer Services	295	3,440,127	9.75	295	4,114,071	11.53
6000	Telecommunications	47	1,142,943	3.24	47	967,962	2.71
7000	Utilities	90	1,783,651	5.05	90	1,286,711	3.61
8000	Financials	454	7,007,421	19.86	454	6,480,928	18.16
9000	Technology	164	5,625,093	15.94	164	6,797,297	19.05
Totals		2172	35,292,596	100.00	2172	35,690,053	100.00

ICB Industry Breakdown - FTSE Emerging GDP Weighted Index

ICB Code	ICB Industry	FTSE Emerging GDP Weighted			FTSE Emerging		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	67	391,085	8.85	67	282,572	6.66
1000	Basic Materials	203	261,089	5.91	203	246,255	5.80
2000	Industrials	326	319,652	7.23	326	308,378	7.26
3000	Consumer Goods	238	427,716	9.68	238	326,648	7.69
4000	Health Care	119	155,074	3.51	119	128,281	3.02
5000	Consumer Services	157	560,211	12.68	157	653,325	15.39
6000	Telecommunications	48	199,021	4.50	48	185,740	4.38
7000	Utilities	100	155,293	3.51	100	117,559	2.77
8000	Financials	408	1,356,091	30.68	408	1,148,955	27.06
9000	Technology	126	594,309	13.45	126	847,670	19.97
Totals		1792	4,419,539	100.00	1792	4,245,384	100.00

Index Characteristics

Attributes	FTSE All-World GDP Weighted	FTSE All-World
Number of constituents	3964	3964
Net MCap (USDm)	39,869,077	39,935,436
Dividend Yield %	3.35	3
Constituent Sizes (Net MCap USDm)		
Average	10,058	10,075
Largest	1,841,653	1,191,685
Smallest	0	0
Median	2,872	2,051
Weight of Largest Constituent (%)	4.62	2.98
Top 10 Holdings (% Index MCap)	15.40	13.56

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