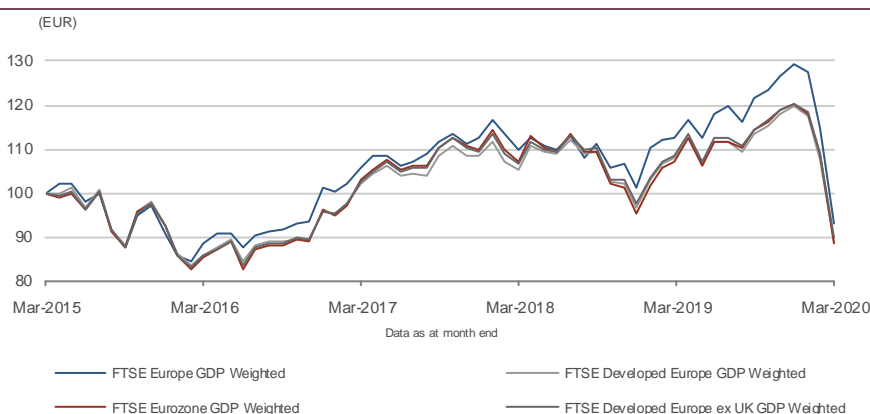


FTSE European GDP Weighted Indices

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 (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Europe GDP Weighted	-28.2	-23.5	-28.2	-17.3	-12.2	-7.1	-4.2	-1.5	24.6	20.7	16.1
FTSE Developed Europe GDP Weighted	-25.7	-21.7	-25.7	-17.7	-13.0	-11.1	-4.5	-2.3	24.6	20.1	15.8
FTSE Eurozone GDP Weighted	-26.3	-22.4	-26.3	-17.2	-13.8	-11.4	-4.8	-2.4	25.2	21.1	16.8
FTSE Developed Europe ex UK GDP Weighted	-25.4	-21.7	-25.4	-17.2	-12.7	-10.3	-4.4	-2.1	24.5	20.2	16.0

* 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 % (EUR)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE Europe GDP Weighted	11.2	-15.2	20.9	13.0	0.7	5.7	11.5	11.3	-10.2	27.9
FTSE Developed Europe GDP Weighted	6.4	-12.7	18.8	22.0	4.7	8.6	3.5	13.3	-10.9	23.6
FTSE Eurozone GDP Weighted	1.6	-16.1	19.8	23.7	3.6	9.2	3.8	14.6	-13.2	25.8
FTSE Developed Europe ex UK GDP Weighted	4.5	-15.3	20.0	23.2	4.1	9.5	3.6	14.2	-11.0	23.4

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 (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Europe GDP Weighted	-0.7	-0.2	-0.1	0.2	-39.1	-39.1	-39.1	-39.1
FTSE Developed Europe GDP Weighted	-0.7	-0.2	-0.1	0.3	-37.5	-37.5	-37.5	-37.5
FTSE Eurozone GDP Weighted	-0.7	-0.2	-0.1	0.2	-38.5	-38.5	-38.5	-38.5
FTSE Developed Europe ex UK GDP Weighted	-0.7	-0.2	-0.1	0.2	-37.4	-37.4	-37.4	-37.4

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

Drawdown - based on daily data

Top 10 Constituents - FTSE Europe GDP Weighted Index

Constituent	Country	ICB Sector	FTSE Europe GDP Weighted (Wgt %)	FTSE Europe (Wgt %)	Diff %
LUKOIL Oil company	Russia	Oil & Gas Producers	2.32	0.33	1.99
Sberbank	Russia	Banks	2.29	0.33	1.96
Gazprom	Russia	Oil & Gas Producers	2.27	0.33	1.95
SAP	Germany	Software & Computer Services	1.72	1.46	0.26
Enel	Italy	Electricity	1.52	0.72	0.80
Iberdrola	Spain	Electricity	1.26	0.78	0.48
Mining and Metallurgical Company NORILSK NICKEL	Russia	Industrial Metals & Mining	1.21	0.17	1.04
Novatek	Russia	Oil & Gas Producers	1.17	0.17	1.00
BIM Birlesik Magazalar	Turkey	Food & Drug Retailers	1.13	0.05	1.09
Allianz SE	Germany	Nonlife Insurance	1.12	0.95	0.17
Totals			16.01	5.29	

Top 10 Constituents - FTSE Developed Europe ex UK GDP Weighted Index

Constituent	Country	ICB Sector	FTSE Developed Europe ex UK GDP Weighted (Wgt %)	FTSE Developed Europe ex UK (Wgt %)	Diff %
SAP	Germany	Software & Computer Services	2.74	2.00	0.73
Enel	Italy	Electricity	2.42	0.99	1.43
Iberdrola	Spain	Electricity	2.01	1.07	0.93
Allianz SE	Germany	Nonlife Insurance	1.79	1.31	0.48
Siemens AG	Germany	General Industrials	1.61	1.18	0.43
Bayer AG	Germany	Pharmaceuticals & Biotechnology	1.43	1.05	0.38
Kerry Group 'A'	Ireland	Food Producers	1.42	0.31	1.11
ASML Holding	Netherlands	Technology Hardware & Equipment	1.37	1.95	-0.58
Banco Santander	Spain	Banks	1.37	0.73	0.64
Sanofi	France	Pharmaceuticals & Biotechnology	1.34	1.75	-0.41
Totals			17.50	12.34	

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 Europe GDP Weighted			FTSE Europe		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	8	96,069	1.48	8	17,970	0.26
Belgium	14	129,846	2.00	14	96,177	1.41
Czech Rep.	4	84,933	1.31	4	4,993	0.07
Denmark	20	80,410	1.24	20	229,670	3.37
Finland	15	61,367	0.94	15	129,621	1.90
France	85	686,629	10.55	85	1,089,364	15.97
Germany	84	1,011,192	15.54	84	898,810	13.18
Greece	9	62,934	0.97	9	9,490	0.14
Hungary	4	67,524	1.04	4	11,136	0.16
Ireland	5	102,297	1.57	5	26,969	0.40
Italy	40	513,501	7.89	40	255,454	3.74
Netherlands	30	243,817	3.75	30	420,497	6.16
Norway	16	88,244	1.36	16	62,397	0.91
Poland	14	296,480	4.56	14	28,396	0.42
Portugal	4	80,769	1.24	4	20,248	0.30
Russia	32	934,793	14.37	32	140,447	2.06
Spain	26	420,035	6.45	26	272,210	3.99
Sweden	48	137,187	2.11	48	301,779	4.42
Switzerland	49	144,497	2.22	49	1,117,018	16.37
Turkey	26	546,853	8.40	26	22,974	0.34
UK	131	717,954	11.03	131	1,666,070	24.42
Totals	664	6,507,333	100.00	664	6,821,687	100.00

Country Breakdown

Country	FTSE Developed Europe ex UK GDP Weighted			FTSE Developed Europe ex UK		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	8	112,331	2.35	8	17,970	0.36
Belgium	14	151,824	3.17	14	96,177	1.94
Denmark	20	94,021	1.96	20	229,670	4.62
Finland	15	71,754	1.50	15	129,621	2.61
France	85	802,854	16.78	85	1,089,364	21.93
Germany	84	1,182,355	24.71	84	898,810	18.10
Ireland	5	119,613	2.50	5	26,969	0.54
Italy	40	600,420	12.55	40	255,454	5.14
Netherlands	30	285,087	5.96	30	420,497	8.47
Norway	16	103,181	2.16	16	62,397	1.26
Poland	14	346,665	7.24	14	28,396	0.57
Portugal	4	94,441	1.97	4	20,248	0.41
Spain	26	491,134	10.26	26	272,210	5.48
Sweden	48	160,408	3.35	48	301,779	6.08
Switzerland	49	168,956	3.53	49	1,117,018	22.49
Totals	458	4,785,044	100.00	458	4,966,577	100.00

ICB Industry Breakdown - FTSE Europe GDP Weighted Index

ICB Code	ICB Industry	FTSE Europe GDP Weighted			FTSE Europe		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
0001	Oil & Gas	39	1,001,176	15.39	39	487,923	7.15
1000	Basic Materials	54	481,249	7.40	54	417,948	6.13
2000	Industrials	123	647,574	9.95	123	924,308	13.55
3000	Consumer Goods	83	883,268	13.57	83	1,276,439	18.71
4000	Health Care	50	501,860	7.71	50	1,132,329	16.60
5000	Consumer Services	69	410,374	6.31	69	402,120	5.89
6000	Telecommunications	29	290,279	4.46	29	215,069	3.15
7000	Utilities	37	478,740	7.36	37	328,988	4.82
8000	Financials	152	1,472,055	22.62	152	1,224,141	17.94
9000	Technology	28	340,758	5.24	28	412,422	6.05
Totals		664	6,507,333	100.00	664	6,821,687	100.00

ICB Industry Breakdown - FTSE Developed Europe ex UK GDP Weighted Index

ICB Code	ICB Industry	FTSE Developed Europe ex UK GDP Weighted			FTSE Developed Europe ex UK		
		No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
0001	Oil & Gas	19	338,088	7.07	19	198,961	4.01
1000	Basic Materials	31	253,457	5.30	31	253,519	5.10
2000	Industrials	95	623,486	13.03	95	754,372	15.19
3000	Consumer Goods	63	825,090	17.24	63	980,649	19.74
4000	Health Care	43	463,408	9.68	43	918,545	18.49
5000	Consumer Services	34	244,695	5.11	34	204,015	4.11
6000	Telecommunications	20	189,403	3.96	20	159,425	3.21
7000	Utilities	24	443,558	9.27	24	249,301	5.02
8000	Financials	106	1,039,017	21.71	106	849,981	17.11
9000	Technology	23	364,842	7.62	23	397,808	8.01
Totals		458	4,785,044	100.00	458	4,966,577	100.00

Index Characteristics

Attributes	FTSE Europe GDP Weighted	FTSE Europe	FTSE Developed Europe ex UK GDP Weighted	FTSE Developed Europe ex UK
Number of constituents	664	664	458	458
Net MCap (EURm)	6,507,333	6,821,687	4,785,044	4,966,577
Dividend Yield %	5.43	4.48	4.32	3.88
Constituent Sizes (Net MCap EURm)				
Average	9,800	10,274	10,448	10,844
Largest	150,999	270,486	130,872	270,486
Smallest	59	102	69	102
Median	3,718	4,193	4,452	4,731
Weight of Largest Constituent (%)	2.32	3.97	2.74	5.45
Top 10 Holdings (% Index MCap)	16.03	19.13	17.49	25.03

© 2020 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group 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) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" 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 the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International 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 the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group 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 of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group 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 error (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 the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index 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 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 was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

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 the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 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 4563 6346

Sydney +61 (0) 2 8823 3521