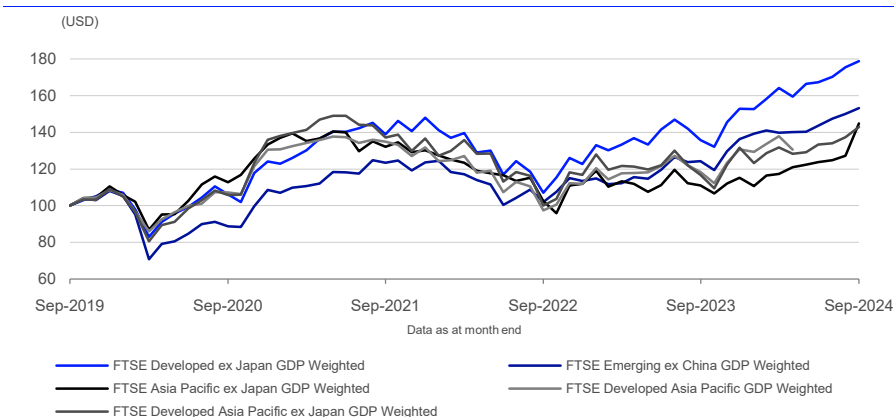


FTSE Asia Pacific GDP Weighted Indices

Data as at: 30 September 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 Developed ex Japan GDP Weighted	6.9	8.9	16.9	31.7	28.7	78.8	8.8	12.3	10.7	16.8	19.1
FTSE Emerging ex China GDP Weighted	6.7	9.5	12.3	23.3	24.2	53.2	7.5	8.9	10.0	13.5	20.3
FTSE Asia Pacific ex Japan GDP Weighted	17.1	23.6	25.7	30.4	9.7	44.9	3.1	7.7	13.5	16.0	18.7
FTSE Developed Asia Pacific GDP Weighted	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Asia Pacific ex Japan GDP Weighted	7.2	8.6	8.7	22.5	4.2	43.0	1.4	7.4	17.7	18.9	22.0

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed ex Japan GDP Weighted	3.2	-2.4	7.2	26.0	-10.5	25.7	14.1	19.3	-17.1	24.6
FTSE Emerging ex China GDP Weighted	2.6	-16.4	16.6	26.6	-9.2	16.6	0.6	13.7	-8.2	20.3
FTSE Asia Pacific ex Japan GDP Weighted	11.6	-8.2	5.4	37.7	-13.9	15.8	20.6	-2.3	-14.1	3.1
FTSE Developed Asia Pacific GDP Weighted	-4.1	2.2	5.6	30.8	-13.9	18.0	20.3	1.0	-15.1	16.8
FTSE Developed Asia Pacific ex Japan GDP Weighted	-5.0	-7.9	7.4	35.6	-14.6	14.4	24.6	0.5	-14.5	12.6

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 Developed ex Japan GDP Weighted	2.8	0.5	0.6	0.6	-7.5	-28.7	-35.8	-35.8
FTSE Emerging ex China GDP Weighted	2.2	0.6	0.4	0.3	-5.3	-23.8	-42.8	-42.8
FTSE Asia Pacific ex Japan GDP Weighted	2.2	0.1	0.4	0.4	-6.9	-30.9	-36.3	-36.3
FTSE Developed Asia Pacific GDP Weighted	-	-	-	-	-	-	-	-
FTSE Developed Asia Pacific ex Japan GDP Weighted	1.2	0.1	0.3	0.3	-10.5	-29.9	-39.9	-42.8

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 Asia Pacific GDP Weighted Index

Constituent	Country/Market	ICB Sector	FTSE Developed Asia Pacific GDP Weighted (Wgt %)	FTSE Developed Asia Pacific (Wgt %)	Diff %
Samsung Electronics	Korea	Telecommunications Equipment	3.78	2.86	0.92
Toyota Motor	Japan	Automobiles and Parts	2.40	2.69	-0.29
SK Hynix	Korea	Technology Hardware and Equipment	2.19	0.92	1.27
BHP Group	Australia	Industrial Metals and Mining	1.43	2.05	-0.62
Commonwealth Bank of Australia	Australia	Banks	1.41	2.01	-0.60
DBS Group Holdings	Singapore	Banks	1.39	0.76	0.63
Sony Corp	Japan	Leisure Goods	1.35	1.49	-0.13
Hitachi	Japan	General Industrials	1.34	1.50	-0.15
Mitsubishi UFJ Financial	Japan	Banks	1.33	1.47	-0.14
Keyence Corp	Japan	Electronic and Electrical Equipment	1.05	1.19	-0.14
Totals			17.67	16.94	

Top 10 Constituents - FTSE Asia Pacific ex Japan GDP Weighted Index

Constituent	Country/Market	ICB Sector	FTSE Asia Pacific ex Japan GDP Weighted (Wgt %)	FTSE Asia Pacific Ex Japan (Wgt %)	Diff %
Tencent Holdings (P Chip)	China	Software and Computer Services	6.80	3.69	3.11
Alibaba Group Holding (P Chip)	China	Retailers	5.47	2.51	2.96
Meituan Dianping (P Chip)	China	Software and Computer Services	2.69	1.30	1.39
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	1.85	0.99	0.86
China Construction Bank (H)	China	Banks	1.61	0.74	0.87
Reliance Industries	India	Oil Gas and Coal	1.50	1.22	0.28
Bank Central Asia	Indonesia	Banks	1.50	0.39	1.10
HDFC Bank	India	Banks	1.46	1.21	0.25
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.21	7.56	-6.36
JD.com (P Chip)	China	Retailers	1.16	0.60	0.56
Totals			25.25	20.21	

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/Market Breakdown

		FTSE Developed Asia Pacific GDP Weighted			FTSE Developed Asia Pacific		
Country/Market	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	
Australia	102	1,026,742	13.33	104	1,511,302	19.32	
Hong Kong	69	265,892	3.45	70	426,434	5.45	
Japan	481	4,037,854	52.41	496	4,670,757	59.71	
Korea	147	1,765,179	22.91	157	898,863	11.49	
New Zealand	13	142,721	1.85	13	56,662	0.72	
Singapore	34	466,569	6.06	35	258,292	3.30	
Totals	846	7,704,957	100.00	875	7,822,310	100.00	

Country/Market Breakdown

		FTSE Asia Pacific ex Japan GDP Weighted			FTSE Asia Pacific Ex Japan		
Country/Market	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	
Australia	103	217,885	2.30	104	1,511,302	15.75	
China	1212	5,176,518	54.66	1233	2,527,962	26.34	
Hong Kong	70	84,990	0.90	70	426,434	4.44	
India	227	2,153,194	22.73	243	1,872,795	19.52	
Indonesia	39	552,396	5.83	39	152,014	1.58	
Korea	154	319,730	3.38	157	898,863	9.37	
Malaysia	39	189,787	2.00	39	159,585	1.66	
New Zealand	13	32,228	0.34	13	56,662	0.59	
Philippines	23	186,144	1.97	23	55,737	0.58	
Singapore	35	103,049	1.09	35	258,292	2.69	
Taiwan	122	235,216	2.48	128	1,511,431	15.75	
Thailand	49	219,808	2.32	49	164,741	1.72	
Totals	2086	9,470,946	100.00	2133	9,595,817	100.00	

ICB Industry Breakdown - FTSE Developed Asia Pacific GDP Weighted Index

		FTSE Developed Asia Pacific GDP Weighted			FTSE Developed Asia Pacific		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	70	737,769	9.58	81	701,228	8.96
15	Telecommunications	17	553,827	7.19	17	476,094	6.09
20	Health Care	51	599,789	7.78	51	574,624	7.35
30	Financials	90	1,518,509	19.71	94	1,549,667	19.81
35	Real Estate	76	337,161	4.38	76	383,500	4.90
40	Consumer Discretionary	170	1,257,074	16.32	174	1,282,068	16.39
45	Consumer Staples	73	360,079	4.67	74	389,804	4.98
50	Industrials	188	1,548,458	20.10	193	1,601,889	20.48
55	Basic Materials	64	494,926	6.42	68	575,655	7.36
60	Energy	19	122,652	1.59	19	130,366	1.67
65	Utilities	28	174,713	2.27	28	157,414	2.01
Totals		846	7,704,957	100.00	875	7,822,310	100.00

ICB Industry Breakdown - FTSE Asia Pacific ex Japan GDP Weighted Index

		FTSE Asia Pacific ex Japan GDP Weighted			FTSE Asia Pacific Ex Japan		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	234	1,884,272	19.90	241	2,268,103	23.64
15	Telecommunications	64	427,097	4.51	65	513,113	5.35
20	Health Care	182	447,090	4.72	188	472,118	4.92
30	Financials	277	2,088,880	22.06	285	2,177,511	22.69
35	Real Estate	103	270,559	2.86	103	339,288	3.54
40	Consumer Discretionary	292	1,738,534	18.36	297	1,211,767	12.63
45	Consumer Staples	150	533,901	5.64	150	421,558	4.39
50	Industrials	361	790,806	8.35	375	879,377	9.16
55	Basic Materials	216	438,513	4.63	220	598,494	6.24
60	Energy	99	518,469	5.47	101	421,430	4.39
65	Utilities	108	332,824	3.51	108	293,058	3.05
Totals		2086	9,470,946	100.00	2133	9,595,817	100.00

Index Characteristics

Attributes	FTSE Developed Asia Pacific GDP Weighted	FTSE Developed Asia Pacific	FTSE Asia Pacific ex Japan GDP Weighted	FTSE Asia Pacific Ex Japan
Number of constituents	846	875	2086	2133
Net MCap (USDm)	7,704,957	7,822,310	9,470,946	9,595,817
Dividend Yield %	-	2.72	2.30	2.47
Constituent Sizes (Net MCap USDm)				
Average	9,108	8,940	4,540	4,499
Largest	291,194	223,785	643,881	725,854
Smallest	185	140	14	35
Median	3,427	3,199	942	969
Weight of Largest Constituent (%)	3.78	2.86	6.80	7.56
Top 10 Holdings (% Index MCap)	17.70	17.77	25.24	24.19

© 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