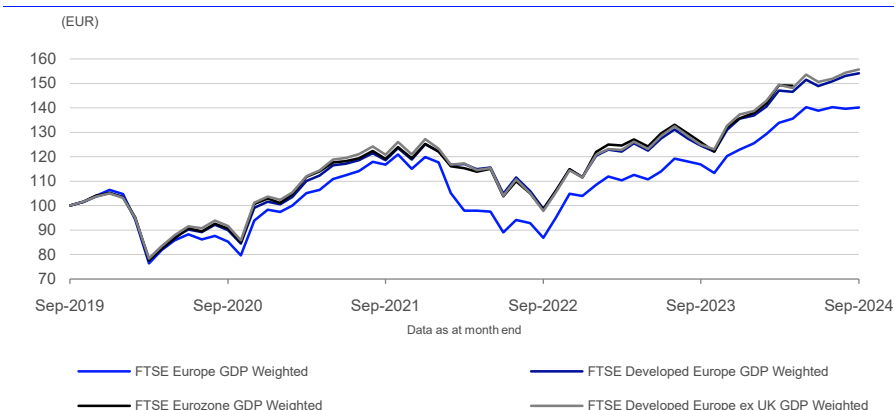


FTSE European GDP Weighted Indices

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 (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Europe GDP Weighted	0.9	4.7	14.0	19.9	20.0	40.2	6.3	7.0	10.2	15.5	19.0
FTSE Developed Europe GDP Weighted	3.5	4.8	13.7	23.7	30.0	54.2	9.1	9.0	10.8	13.9	17.7
FTSE Eurozone GDP Weighted	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed Europe ex UK GDP Weighted	3.4	4.2	13.5	24.6	28.9	55.8	8.8	9.3	11.2	14.4	18.2

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Europe GDP Weighted	0.7	5.7	11.5	11.3	-10.2	27.9	-7.6	21.8	-13.2	18.2
FTSE Developed Europe GDP Weighted	4.7	8.6	3.5	13.3	-10.9	23.6	-3.5	23.1	-10.7	21.3
FTSE Eurozone GDP Weighted	3.6	9.2	3.8	14.6	-13.2	25.8	-2.1	21.7	-10.9	21.6
FTSE Developed Europe ex UK GDP Weighted	4.1	9.5	3.6	14.2	-11.0	23.4	-1.2	22.6	-12.3	23.0

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 (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Europe GDP Weighted	1.9	0.4	0.4	0.4	-7.9	-30.2	-39.1	-39.1
FTSE Developed Europe GDP Weighted	2.1	0.7	0.5	0.5	-7.9	-23.5	-37.5	-37.5
FTSE Eurozone GDP Weighted		-	-	-	-	-	-	-
FTSE Developed Europe ex UK GDP Weighted	2.1	0.6	0.5	0.5	-8.4	-25.5	-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/Market	ICB Sector	FTSE Europe GDP Weighted (Wgt %)	FTSE Europe (Wgt %)	Diff %
SAP	Germany	Software and Computer Services	2.66	2.08	0.58
Siemens AG	Germany	General Industrials	1.60	1.25	0.36
Iberdrola	Spain	Electricity	1.46	0.77	0.68
ASML Holding	Netherlands	Technology Hardware and Equipment	1.41	2.72	-1.31
Allianz SE	Germany	Non-life Insurance	1.37	1.07	0.30
Unicredit	Italy	Banks	1.30	0.58	0.72
Banco Santander	Spain	Banks	1.28	0.64	0.64
Intesa Sanpaolo	Italy	Banks	1.23	0.57	0.66
Banca Transilvania S.A.	Romania	Banks	1.21	0.04	1.17
Enel	Italy	Electricity	1.11	0.52	0.59
Totals			14.63	10.24	

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

Constituent	Country/Market	ICB Sector	FTSE Developed Europe ex UK GDP Weighted (Wgt %)	FTSE Developed Europe ex UK (Wgt %)	Diff %
SAP	Germany	Software and Computer Services	3.79	2.77	1.02
Siemens AG	Germany	General Industrials	2.29	1.67	0.62
Iberdrola	Spain	Electricity	2.08	1.03	1.05
ASML Holding	Netherlands	Technology Hardware and Equipment	2.01	3.63	-1.61
Allianz SE	Germany	Non-life Insurance	1.95	1.42	0.52
Unicredit	Italy	Banks	1.85	0.77	1.07
Banco Santander	Spain	Banks	1.83	0.85	0.97
Intesa Sanpaolo	Italy	Banks	1.75	0.76	1.00
Enel	Italy	Electricity	1.58	0.69	0.89
PKO Bank Polski	Poland	Banks	1.55	0.14	1.42
Totals			20.68	13.73	

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

Country/Market	FTSE Europe GDP Weighted			FTSE Europe		
	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	7	210,768	1.97	7	35,853	0.33
Belgium	13	254,761	2.38	13	164,348	1.52
Czech Rep.	4	182,796	1.71	4	9,537	0.09
Denmark	18	130,095	1.21	19	511,109	4.74
Finland	14	106,363	0.99	14	168,394	1.56
France	67	1,149,602	10.73	67	1,745,873	16.19
Germany	67	1,815,430	16.95	67	1,423,623	13.20
Greece	27	128,471	1.20	29	43,441	0.40
Hungary	4	148,562	1.39	5	19,101	0.18
Iceland	10	8,400	0.08	10	7,547	0.07
Ireland	5	262,144	2.45	5	48,980	0.45
Italy	34	1,006,326	9.40	36	478,200	4.44
Netherlands	29	389,569	3.64	29	740,589	6.87
Norway	16	133,783	1.25	16	97,027	0.90
Poland	9	527,017	4.92	10	53,114	0.49
Portugal	4	155,470	1.45	4	29,097	0.27
Romania	7	304,364	2.84	7	10,603	0.10
Spain	24	879,844	8.21	24	458,984	4.26
Sweden	52	237,241	2.21	53	555,523	5.15
Switzerland	52	259,833	2.43	53	1,569,357	14.55
Turkiye	105	1,127,169	10.52	114	79,130	0.73
UK	99	1,292,838	12.07	100	2,532,960	23.49
Totals	667	10,710,845	100.00	686	10,782,389	100.00

Country/Market Breakdown

Country/Market	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	7	229,518	2.80	7	35,853	0.44
Belgium	13	277,423	3.39	13	164,348	2.03
Denmark	18	141,668	1.73	19	511,109	6.33
Finland	14	115,825	1.41	14	168,394	2.08
France	67	1,251,867	15.29	67	1,745,873	21.61
Germany	67	1,976,925	24.15	67	1,423,623	17.62
Ireland	5	285,463	3.49	5	48,980	0.61
Italy	34	1,095,845	13.39	36	478,200	5.92
Netherlands	29	424,223	5.18	29	740,589	9.17
Norway	16	145,684	1.78	16	97,027	1.20
Poland	9	573,898	7.01	10	53,114	0.66
Portugal	4	169,301	2.07	4	29,097	0.36
Spain	24	958,112	11.70	24	458,984	5.68
Sweden	52	258,345	3.16	53	555,523	6.88
Switzerland	52	282,946	3.46	53	1,569,357	19.42
Totals	411	8,187,044	100.00	417	8,080,070	100.00

ICB Industry Breakdown - FTSE Europe GDP Weighted Index

		FTSE Europe GDP Weighted			FTSE Europe		
ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	25	700,691	6.54	26	828,318	7.68
15	Telecommunications	23	359,491	3.36	23	289,132	2.68
20	Health Care	56	810,615	7.57	58	1,698,302	15.75
30	Financials	120	2,836,333	26.48	125	2,091,671	19.40
35	Real Estate	31	128,695	1.20	32	133,072	1.23
40	Consumer Discretionary	88	1,318,123	12.31	90	1,290,857	11.97
45	Consumer Staples	48	810,882	7.57	49	990,477	9.19
50	Industrials	148	1,533,863	14.32	152	1,907,839	17.69
55	Basic Materials	55	546,305	5.10	56	546,055	5.06
60	Energy	26	790,784	7.38	26	554,027	5.14
65	Utilities	47	875,062	8.17	49	452,638	4.20
Totals		667	10,710,845	100.00	686	10,782,389	100.00

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

		FTSE Developed Europe ex UK GDP Weighted			FTSE Developed Europe ex UK		
ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	20	743,783	9.08	20	806,029	9.98
15	Telecommunications	16	297,865	3.64	16	249,523	3.09
20	Health Care	43	630,816	7.71	45	1,357,352	16.80
30	Financials	76	2,145,354	26.20	79	1,548,416	19.16
35	Real Estate	16	84,203	1.03	16	94,578	1.17
40	Consumer Discretionary	50	1,081,215	13.21	50	976,168	12.08
45	Consumer Staples	29	497,375	6.08	30	580,547	7.18
50	Industrials	94	1,249,558	15.26	94	1,516,399	18.77
55	Basic Materials	30	354,349	4.33	30	349,092	4.32
60	Energy	15	467,562	5.71	15	277,407	3.43
65	Utilities	22	634,963	7.76	22	324,559	4.02
Totals		411	8,187,044	100.00	417	8,080,070	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	667	686	411	417
Net MCap (EURm)	10,710,845	10,782,389	8,187,044	8,080,070
Dividend Yield %	3.56	3.09	3.55	2.93
Constituent Sizes (Net MCap EURm)				
Average	16,058	15,718	19,920	19,377
Largest	285,151	325,934	310,517	325,934
Smallest	50	64	55	196
Median	5,690	5,524	6,913	7,239
Weight of Largest Constituent (%)	2.66	3.02	3.79	4.03
Top 10 Holdings (% Index MCap)	14.64	20.36	20.68	25.14

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info@ftserussell.com

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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