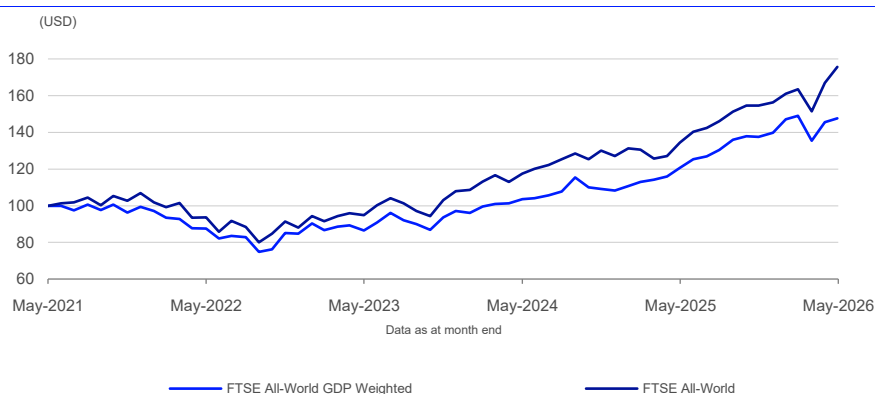


FTSE All-World GDP Weighted Index

Data as at: 29 May 2026

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	-0.9	7.3	5.7	22.4	70.6	47.7	19.5	8.1	11.3	12.9	13.9
FTSE All-World	7.5	13.6	12.3	30.7	85.1	75.7	22.8	11.9	10.3	12.2	14.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-World GDP Weighted	8.9	30.9	-11.6	21.5	12.5	8.4	-14.7	14.5	11.4	29.2
FTSE All-World	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1

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	1.8	1.5	0.6	0.7	-10.3	-12.1	-27.2	-34.5
FTSE All-World	2.9	1.8	0.8	0.9	-9.3	-15.6	-26.0	-33.7

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

Drawdown - based on daily data

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 indexes 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 indexes are tradable.

Capping

Constituent weights are capped at 5% at the annual review.

Transparency

The indexes use a transparent, methodologies-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, available end-of-day. Net TRI versions of the indexes are also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	FTSE All-World GDP Weighted (Wgt %)	FTSE All-World (Wgt %)	Diff %
Tencent Holdings (P Chip)	China	Software and Computer Services	2.67	0.32	2.35
Alibaba Group Holding (P Chip)	China	Retailers	2.19	0.26	1.92
Nvidia	USA	Technology Hardware and Equipment	1.37	4.68	-3.32
Commercial International Bank Egypt (CIB) SAE	Egypt	Banks	1.29	0.01	1.29
Apple Inc.	USA	Technology Hardware and Equipment	1.24	4.26	-3.02
Samsung Electronics	Korea	Telecommunications Equipment	1.01	0.94	0.07
Microsoft Corp	USA	Software and Computer Services	0.92	3.16	-2.24
SK Hynix	Korea	Technology Hardware and Equipment	0.86	0.79	0.07
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	0.79	1.73	-0.94
China Construction Bank (H)	China	Banks	0.75	0.09	0.66
Totals			13.09	16.24	

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 SFTP 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 All-World GDP Weighted			FTSE All-World		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	106	1,051,081	1.07	106	1,662,592	1.58
Austria	9	375,502	0.38	9	80,990	0.08
Belgium	14	475,261	0.48	14	256,957	0.24
Brazil	67	2,532,226	2.57	67	465,721	0.44
Canada	84	1,435,543	1.46	84	3,091,458	2.94
Chile	21	380,929	0.39	21	71,530	0.07
China	1271	22,742,426	23.11	1271	2,920,892	2.77
Colombia	6	668,472	0.68	6	22,052	0.02
Czech Rep.	4	343,088	0.35	4	15,030	0.01
Denmark	17	284,007	0.29	17	359,680	0.34
Egypt	2	1,534,972	1.56	2	7,786	0.01
Finland	14	213,427	0.22	14	285,489	0.27
France	57	2,259,598	2.30	57	2,093,182	1.99
Germany	64	3,140,240	3.19	64	1,964,136	1.86
Greece	30	269,670	0.27	30	85,197	0.08
Hong Kong	66	320,033	0.33	66	501,793	0.48
Hungary	6	291,839	0.30	6	46,209	0.04
Iceland	7	17,803	0.02	7	7,591	0.01
India	276	11,215,572	11.40	276	1,642,305	1.56
Indonesia	38	1,915,618	1.95	39	80,511	0.08
Ireland	5	462,169	0.47	5	80,200	0.08
Israel	43	356,017	0.36	43	359,014	0.34
Italy	36	2,027,870	2.06	36	824,672	0.78
Japan	476	3,571,867	3.63	476	6,127,300	5.82
Korea	155	3,068,424	3.12	155	3,037,019	2.88
Kuwait	8	148,774	0.15	8	72,886	0.07
Malaysia	38	842,311	0.86	38	164,260	0.16
Mexico	34	1,795,560	1.82	34	244,717	0.23
Netherlands	29	845,173	0.86	29	1,181,743	1.12
New Zealand	11	160,129	0.16	11	52,268	0.05
Norway	15	325,767	0.33	15	150,755	0.14
Philippines	23	831,669	0.85	23	41,953	0.04
Poland	10	1,260,692	1.28	10	114,302	0.11
Portugal	5	285,087	0.29	5	45,335	0.04
Qatar	17	225,012	0.23	17	69,724	0.07
Romania	6	554,283	0.56	6	14,074	0.01
Saudi Arabia	64	1,552,064	1.58	64	343,082	0.33
Singapore	36	538,563	0.55	36	349,936	0.33
South Africa	41	489,041	0.50	41	412,395	0.39
Spain	24	1,533,279	1.56	24	843,395	0.80
Sweden	55	398,844	0.41	55	751,052	0.71
Switzerland	50	450,233	0.46	50	2,095,311	1.99
Taiwan	132	1,489,602	1.51	132	3,495,026	3.32
Thailand	44	1,045,909	1.06	44	165,730	0.16
Turkiye	115	2,193,103	2.23	115	103,891	0.10
UAE	34	502,696	0.51	34	163,316	0.16
UK	93	2,251,189	2.29	93	3,307,462	3.14
USA	499	17,736,258	18.02	499	65,050,657	61.76
Totals	4257	98,408,896	100.00	4258	105,322,575	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE All-World GDP Weighted			FTSE All-World		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	460	19,309,824	19.62	460	37,156,406	35.28
15	Telecommunications	127	4,820,957	4.90	127	3,730,065	3.54
20	Health Care	322	5,221,833	5.31	322	7,805,551	7.41
30	Financials	645	23,358,862	23.74	645	15,119,649	14.36
35	Real Estate	227	2,221,169	2.26	227	1,864,945	1.77
40	Consumer Discretionary	582	11,918,815	12.11	582	12,114,716	11.50
45	Consumer Staples	296	4,374,862	4.45	296	4,004,259	3.80
50	Industrials	789	11,471,869	11.66	789	12,997,683	12.34
55	Basic Materials	390	5,774,316	5.87	390	3,546,356	3.37
60	Energy	184	5,678,344	5.77	185	4,197,397	3.99
65	Utilities	235	4,258,046	4.33	235	2,785,547	2.64
Totals		4257	98,408,896	100.00	4258	105,322,575	100.00

Index Characteristics

Attributes	FTSE All-World GDP Weighted	FTSE All-World
Number of constituents	4257	4258
Dividend Yield %	2.46	1.58
Constituent (Wgt %)		
Average	0.02	0.02
Largest	2.67	4.68
Median	0.01	0.00
Top 10 Holdings (Wgt %)	13.09	24.51

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