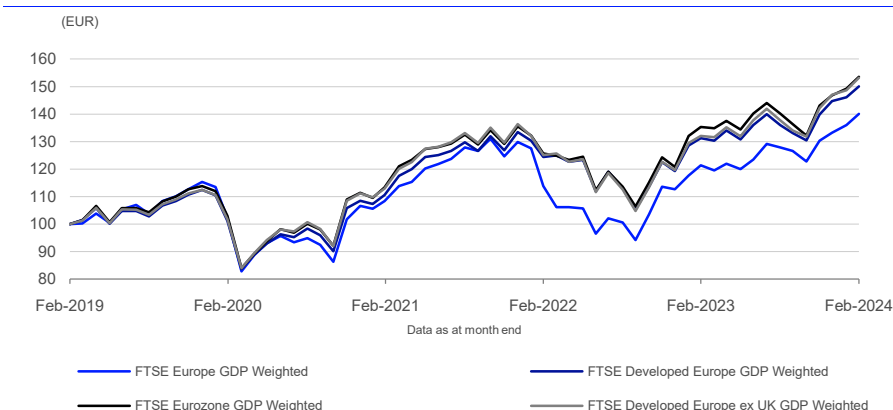


FTSE European GDP Weighted Indices

Data as at: 29 February 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	7.5	9.5	5.2	15.5	29.3	40.1	8.9	7.0	10.6	15.2	19.3
FTSE Developed Europe GDP Weighted	7.3	10.3	3.7	14.3	35.8	50.1	10.7	8.5	11.8	13.4	18.0
FTSE Eurozone GDP Weighted	7.3	9.5	4.6	13.5	35.4	53.5	10.6	9.0	12.1	13.8	18.8
FTSE Developed Europe ex UK GDP Weighted	7.7	11.2	4.1	16.0	35.6	53.2	10.7	8.9	12.2	13.9	18.5

* 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	1.4	0.5	0.4	0.4	-6.3	-30.2	-39.1	-39.1
FTSE Developed Europe GDP Weighted	1.2	0.7	0.5	0.4	-8.0	-23.5	-37.5	-37.5
FTSE Eurozone GDP Weighted	1.1	0.7	0.5	0.4	-9.4	-24.1	-38.5	-38.5
FTSE Developed Europe ex UK GDP Weighted	1.3	0.7	0.5	0.4	-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	ICB Sector	FTSE Europe GDP Weighted (Wgt %)	FTSE Europe (Wgt %)	Diff %
SAP	Germany	Software and Computer Services	2.39	1.84	0.55
ASML Holding	Netherlands	Technology Hardware and Equipment	1.89	3.33	-1.44
Siemens AG	Germany	General Industrials	1.70	1.32	0.37
Banca Transilvania S.A.	Romania	Banks	1.60	0.04	1.57
PKO Bank Polski	Poland	Banks	1.44	0.11	1.34
LVMH	France	Personal Goods	1.31	2.02	-0.71
Unicredit	Italy	Banks	1.27	0.52	0.76
Allianz SE	Germany	Non-life Insurance	1.27	0.98	0.29
Iberdrola	Spain	Electricity	1.17	0.62	0.54
Banco Santander	Spain	Banks	1.11	0.60	0.51
Totals			15.15	11.38	

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 and Computer Services	3.37	2.42	0.95
ASML Holding	Netherlands	Technology Hardware and Equipment	2.67	4.39	-1.72
Siemens AG	Germany	General Industrials	2.40	1.74	0.65
PKO Bank Polski	Poland	Banks	2.04	0.14	1.90
LVMH	France	Personal Goods	1.85	2.66	-0.82
Unicredit	Italy	Banks	1.80	0.68	1.12
Allianz SE	Germany	Non-life Insurance	1.79	1.29	0.50
Iberdrola	Spain	Electricity	1.65	0.82	0.83
Banco Santander	Spain	Banks	1.57	0.79	0.78
Stellantis NV	Italy	Automobiles and Parts	1.56	0.66	0.90
Totals			20.70	15.59	

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

	FTSE Europe GDP Weighted			FTSE Europe		
Country	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	8	172,918	1.64	8	31,952	0.31
Belgium	15	206,070	1.96	15	143,527	1.39
Czech Rep.	5	136,425	1.29	5	9,254	0.09
Denmark	18	163,027	1.55	18	525,830	5.10
Finland	15	81,538	0.77	15	160,768	1.56
France	71	1,205,354	11.44	71	1,811,850	17.59
Germany	73	1,751,529	16.62	73	1,335,995	12.97
Greece	23	148,402	1.41	26	40,032	0.39
Hungary	4	180,470	1.71	4	17,750	0.17
Iceland	9	7,288	0.07	10	7,483	0.07
Ireland	5	224,957	2.13	5	42,571	0.41
Italy	34	1,040,938	9.88	34	442,514	4.29
Netherlands	31	442,960	4.20	31	771,645	7.49
Norway	18	117,626	1.12	18	100,874	0.98
Poland	10	727,858	6.91	10	53,684	0.52
Portugal	4	123,545	1.17	4	28,131	0.27
Romania	5	321,542	3.05	6	8,870	0.09
Spain	23	734,813	6.97	24	400,057	3.88
Sweden	55	231,847	2.20	55	520,927	5.06
Switzerland	51	235,886	2.24	52	1,450,442	14.08
Turkiye	97	1,135,883	10.78	104	79,784	0.77
UK	105	1,146,071	10.88	105	2,319,436	22.51
Totals	679	10,536,947	100.00	693	10,303,378	100.00

Country Breakdown

	FTSE Developed Europe ex UK GDP Weighted			FTSE Developed Europe ex UK		
Country	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	8	183,930	2.32	8	31,952	0.41
Belgium	15	219,192	2.76	15	143,527	1.84
Denmark	18	173,409	2.19	18	525,830	6.72
Finland	15	86,730	1.09	15	160,768	2.06
France	71	1,282,110	16.16	71	1,811,850	23.17
Germany	73	1,863,065	23.48	73	1,335,995	17.08
Ireland	5	239,282	3.02	5	42,571	0.54
Italy	34	1,107,224	13.95	34	442,514	5.66
Netherlands	31	471,168	5.94	31	771,645	9.87
Norway	18	125,116	1.58	18	100,874	1.29
Poland	10	774,207	9.76	10	53,684	0.69
Portugal	4	131,412	1.66	4	28,131	0.36
Spain	23	781,605	9.85	24	400,057	5.12
Sweden	55	246,611	3.11	55	520,927	6.66
Switzerland	51	250,907	3.16	52	1,450,442	18.55
Totals	431	7,935,967	100.00	433	7,820,769	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	24	716,909	6.80	24	859,527	8.34
15	Telecommunications	26	322,764	3.06	26	253,052	2.46
20	Health Care	55	751,704	7.13	56	1,547,002	15.01
30	Financials	122	2,704,562	25.67	123	1,861,803	18.07
35	Real Estate	31	121,579	1.15	31	109,158	1.06
40	Consumer Discretionary	97	1,494,462	14.18	98	1,386,408	13.46
45	Consumer Staples	51	790,576	7.50	52	964,955	9.37
50	Industrials	148	1,516,553	14.39	154	1,831,820	17.78
55	Basic Materials	58	542,583	5.15	58	515,384	5.00
60	Energy	24	889,155	8.44	26	590,324	5.73
65	Utilities	43	686,101	6.51	45	383,946	3.73
Totals		679	10,536,947	100.00	693	10,303,378	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	748,212	9.43	20	836,608	10.70
15	Telecommunications	19	261,492	3.30	19	220,572	2.82
20	Health Care	43	581,934	7.33	43	1,248,906	15.97
30	Financials	79	2,014,803	25.39	80	1,394,899	17.84
35	Real Estate	16	65,655	0.83	16	75,627	0.97
40	Consumer Discretionary	56	1,224,817	15.43	57	1,088,196	13.91
45	Consumer Staples	31	493,246	6.22	31	595,242	7.61
50	Industrials	98	1,178,944	14.86	98	1,448,909	18.53
55	Basic Materials	32	343,446	4.33	32	340,521	4.35
60	Energy	15	507,289	6.39	15	293,862	3.76
65	Utilities	22	516,128	6.50	22	277,427	3.55
Totals		431	7,935,967	100.00	433	7,820,769	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	679	693	431	433
Net MCap (EURm)	10,536,947	10,303,378	7,935,967	7,820,769
Dividend Yield %	3.30	3.07	3.19	2.83
Constituent Sizes (Net MCap EURm)				
Average	15,518	14,868	18,413	18,062
Largest	251,357	343,928	267,363	343,928
Smallest	74	74	79	125
Median	5,458	5,028	5,958	6,434
Weight of Largest Constituent (%)	2.39	3.34	3.37	4.40
Top 10 Holdings (% Index MCap)	15.15	21.42	20.68	26.63

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