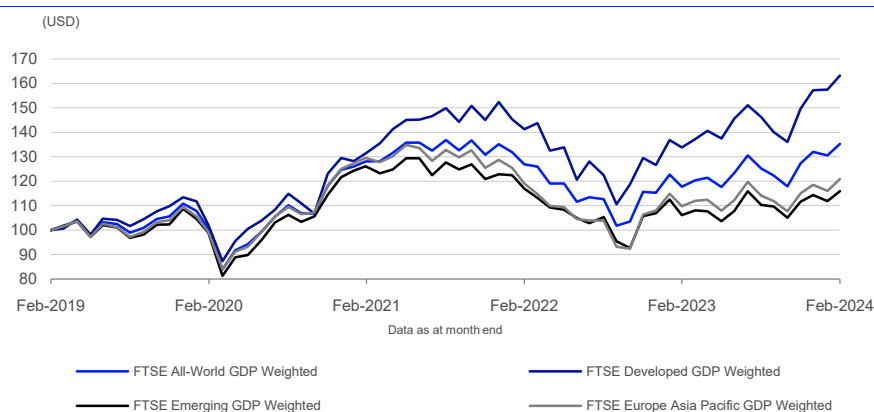


FTSE All-World GDP Weighted Indices

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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World GDP Weighted	6.3	8.1	2.5	14.9	5.6	35.3	1.8	6.2	10.0	14.1	17.3
FTSE Developed GDP Weighted	9.1	11.6	3.8	21.9	24.2	63.3	7.5	10.3	10.8	15.7	18.9
FTSE Emerging GDP Weighted	3.8	5.0	1.3	9.2	-8.1	15.9	-2.8	3.0	11.8	15.0	17.9
FTSE Europe Asia Pacific GDP Weighted	5.1	5.9	2.0	10.1	-6.7	20.9	-2.3	3.9	11.4	15.1	17.6

* 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 All-World GDP Weighted	4.1	-7.0	8.9	30.9	-11.6	21.5	12.5	8.4	-14.7	14.5
FTSE Developed GDP Weighted	2.5	-1.0	6.7	25.9	-10.7	25.0	14.1	17.7	-16.9	24.1
FTSE Emerging GDP Weighted	4.9	-12.1	10.7	33.9	-12.6	18.9	11.9	1.0	-13.0	7.0
FTSE Europe Asia Pacific GDP Weighted	2.4	-5.8	6.3	34.8	-14.0	19.3	14.3	2.9	-16.1	9.8

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 All-World GDP Weighted	1.4	0.1	0.4	0.4	-10.3	-27.2	-34.5	-34.5
FTSE Developed GDP Weighted	1.9	0.4	0.5	0.5	-10.9	-28.5	-34.8	-34.8
FTSE Emerging GDP Weighted	0.7	-0.3	0.2	0.3	-9.9	-29.4	-34.5	-36.1
FTSE Europe Asia Pacific GDP Weighted	0.8	-0.2	0.2	0.3	-10.7	-33.0	-33.9	-35.8

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 GDP Weighted Index

Constituent	Country	ICB Sector	FTSE Developed GDP Weighted (Wgt %)	FTSE Developed (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	2.90	4.78	-1.88
Apple Inc.	USA	Technology Hardware and Equipment	2.54	4.14	-1.60
Nvidia	USA	Technology Hardware and Equipment	1.75	2.92	-1.17
Amazon.Com	USA	Retailers	1.47	2.47	-1.00
Samsung Electronics	Korea	Telecommunications Equipment	1.25	0.41	0.84
SAP	Germany	Software and Computer Services	1.08	0.32	0.76
Meta Platforms Inc	USA	Software and Computer Services	1.02	1.68	-0.66
ASML Holding	Netherlands	Technology Hardware and Equipment	0.86	0.58	0.28
Alphabet Class A	USA	Software and Computer Services	0.78	1.28	-0.50
Siemens AG	Germany	General Industrials	0.77	0.23	0.54
Totals			14.42	18.81	

Top 10 Constituents - FTSE Emerging GDP Weighted Index

Constituent	Country	ICB Sector	FTSE Emerging GDP Weighted (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Tencent Holdings (P Chip)	China	Software and Computer Services	3.74	3.32	0.42
Commercial International Bank Egypt (CIB) SAE	Egypt	Banks	2.76	0.08	2.68
Alibaba Group Holding (P Chip)	China	Retailers	2.58	2.38	0.20
Reliance Industries	India	Oil Gas and Coal	2.07	1.78	0.29
Oil & Gas Development	Pakistan	Oil Gas and Coal	1.69	0.00	1.68
Bank Central Asia	Indonesia	Banks	1.41	0.52	0.88
Infosys	India	Software and Computer Services	1.29	1.06	0.23
Bank Rakyat Indonesia	Indonesia	Banks	1.11	0.41	0.69
China Construction Bank (H)	China	Banks	1.10	0.87	0.22
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.04	7.87	-6.84
Totals			18.79	18.29	

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 All-World GDP Weighted			FTSE All-World		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	108	662,759	1.04	109	1,332,052	1.88
Austria	8	229,280	0.36	8	34,577	0.05
Belgium	15	273,237	0.43	15	155,318	0.22
Brazil	81	1,816,932	2.84	83	431,131	0.61
Canada	49	957,722	1.50	49	1,679,371	2.37
Chile	18	197,104	0.31	21	39,639	0.06
China	1064	11,001,616	17.22	1237	1,884,667	2.66
Colombia	5	467,190	0.73	5	11,133	0.02
Czech Rep.	5	180,891	0.28	5	10,015	0.01
Denmark	18	216,165	0.34	18	569,027	0.80
Egypt	3	1,060,974	1.66	3	6,138	0.01
Finland	15	108,114	0.17	15	173,975	0.25
France	71	1,598,229	2.50	71	1,960,694	2.76
Germany	73	2,322,425	3.64	73	1,445,747	2.04
Greece	23	196,772	0.31	26	43,321	0.06
Hong Kong	76	175,092	0.27	76	379,482	0.53
Hungary	4	239,292	0.37	4	19,208	0.03
Iceland	9	9,664	0.02	10	8,098	0.01
India	209	7,888,858	12.35	213	1,439,042	2.03
Indonesia	40	1,934,638	3.03	42	147,632	0.21
Ireland	5	298,279	0.47	5	46,068	0.06
Israel	30	231,517	0.36	30	112,559	0.16
Italy	34	1,380,223	2.16	34	478,866	0.67
Japan	506	2,868,612	4.49	511	4,538,109	6.39
Korea	155	1,303,009	2.04	157	906,923	1.28
Kuwait	9	100,697	0.16	9	62,732	0.09
Malaysia	39	504,918	0.79	39	118,180	0.17
Mexico	37	1,283,423	2.01	39	214,479	0.30
Netherlands	31	587,340	0.92	31	835,036	1.18
New Zealand	15	100,642	0.16	15	52,599	0.07
Norway	18	155,965	0.24	18	109,161	0.15
Pakistan	1	558,764	0.87	1	288	0.00
Philippines	26	567,891	0.89	26	53,640	0.08
Poland	10	965,097	1.51	10	58,094	0.08
Portugal	4	163,813	0.26	4	30,442	0.04
Qatar	16	121,853	0.19	17	68,028	0.10
Romania	5	426,346	0.67	6	9,599	0.01
Saudi Arabia	53	1,028,777	1.61	56	324,382	0.46
Singapore	35	281,844	0.44	35	211,899	0.30
South Africa	41	316,775	0.50	41	204,797	0.29
Spain	23	974,319	1.53	24	432,922	0.61
Sweden	55	307,416	0.48	55	563,721	0.79
Switzerland	51	312,771	0.49	52	1,569,596	2.21
Taiwan	114	780,337	1.22	119	1,214,659	1.71
Thailand	50	546,465	0.86	50	137,812	0.19
Turkiye	97	1,506,114	2.36	104	86,338	0.12
UAE	27	344,310	0.54	31	121,052	0.17
UK	105	1,519,623	2.38	105	2,509,978	3.54
USA	581	12,810,384	20.05	587	44,130,652	62.18
Totals	4067	63,884,473	100.00	4294	70,972,876	100.00

ICB Industry Breakdown - FTSE Developed GDP Weighted Index

		FTSE Developed GDP Weighted			FTSE Developed		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	186	12,195,359	19.57	190	17,107,647	26.60
15	Telecommunications	60	2,564,336	4.11	60	1,748,576	2.72
20	Health Care	175	5,792,726	9.30	175	7,504,798	11.67
30	Financials	290	11,123,121	17.85	294	8,593,000	13.36
35	Real Estate	141	1,279,710	2.05	141	1,503,841	2.34
40	Consumer Discretionary	354	9,160,100	14.70	358	9,267,863	14.41
45	Consumer Staples	164	3,439,746	5.52	164	3,460,928	5.38
50	Industrials	417	8,819,418	14.15	419	8,793,370	13.67
55	Basic Materials	137	2,388,792	3.83	139	1,961,119	3.05
60	Energy	72	3,197,171	5.13	72	2,708,639	4.21
65	Utilities	95	2,356,557	3.78	95	1,667,085	2.59
Totals		2091	62,317,035	100.00	2107	64,316,868	100.00

ICB Industry Breakdown - FTSE Emerging GDP Weighted Index

		FTSE Emerging GDP Weighted			FTSE Emerging		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	195	823,742	13.19	223	1,575,496	23.67
15	Telecommunications	71	267,770	4.29	74	263,024	3.95
20	Health Care	155	250,680	4.01	178	240,448	3.61
30	Financials	300	1,633,690	26.16	316	1,535,826	23.07
35	Real Estate	90	150,621	2.41	101	145,688	2.19
40	Consumer Discretionary	243	869,641	13.92	278	805,778	12.11
45	Consumer Staples	156	430,902	6.90	168	399,517	6.00
50	Industrials	324	537,412	8.60	364	547,930	8.23
55	Basic Materials	223	371,065	5.94	242	419,221	6.30
60	Energy	99	633,957	10.15	109	470,203	7.06
65	Utilities	119	276,480	4.43	134	252,878	3.80
Totals		1975	6,245,961	100.00	2187	6,656,008	100.00

Index Characteristics

Attributes	FTSE All-World GDP Weighted	FTSE All-World
Number of constituents	4067	4294
Net MCap (USDm)	63,884,473	70,972,876
Dividend Yield %	2.80	1.97
Constituent Sizes (Net MCap USDm)		
Average	15,708	16,528
Largest	1,313,630	3,074,632
Smallest	66	20
Median	4,433	2,510
Weight of Largest Constituent (%)	2.06	4.33
Top 10 Holdings (% Index MCap)	11.66	19.11

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