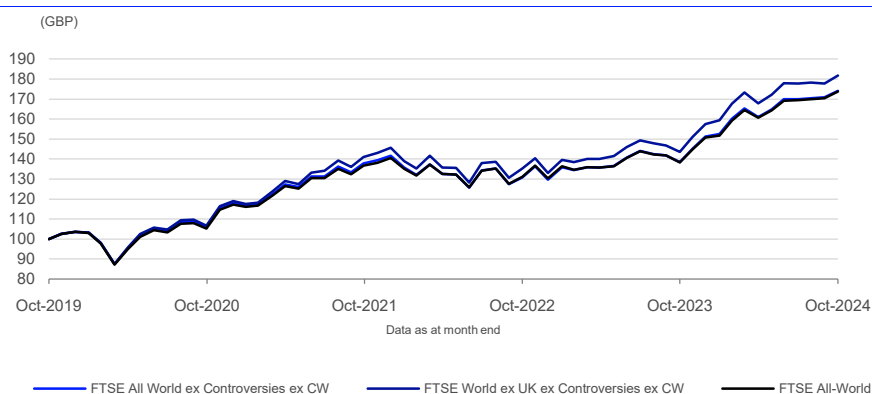


FTSE All World ex Controversies ex CW Index

Data as at: 31 October 2024

The FTSE World ex Controversies ex CW Indexes measure the performance of sub-indexes of the FTSE Global Equity Series after excluding the companies involved in Weapons (Chemical & Biological, Cluster Munitions, Anti-Personnel Mines) and based on Controversial Conduct. The indexes are part of the FTSE Global Choice Index Series, which is designed to help investors align their values with their investment choices by selecting companies based on the impact of their products and conduct on society and the environment.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All World ex Controversies ex CW	2.4	8.0	15.1	25.7	26.2	74.0	8.1	11.7	10.1	13.2	12.5
FTSE World ex UK ex Controversies ex CW	2.3	8.3	15.4	26.6	28.8	81.7	8.8	12.7	10.6	13.8	13.2
FTSE All-World	2.5	8.1	15.3	25.6	27.0	73.7	8.3	11.7	9.8	13.0	12.4

* 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 % (GBP)	2019	2020	2021	2022	2023
FTSE All World ex Controversies ex CW	23.0	13.8	20.0	-8.4	16.5
FTSE World ex UK ex Controversies ex CW	23.4	15.0	22.4	-8.7	18.4
FTSE All-World	22.3	13.0	20.0	-7.3	15.7

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All World ex Controversies ex CW	2.4	0.6	0.9	-	-7.2	-15.2	-25.3	-
FTSE World ex UK ex Controversies ex CW	2.4	0.6	1.0	-	-7.7	-15.8	-25.6	-
FTSE All-World	2.5	0.6	0.9	1.1	-6.9	-14.3	-25.3	-25.3

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

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day.

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	Net MCap (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,550,819	4.47
Nvidia	USA	Technology Hardware and Equipment	2,413,171	4.23
Microsoft Corp	USA	Software and Computer Services	2,347,285	4.12
Amazon.Com	USA	Retailers	1,344,992	2.36
Meta Platforms Inc	USA	Software and Computer Services	965,955	1.69
Alphabet Class A	USA	Software and Computer Services	781,210	1.37
Alphabet Class C	USA	Software and Computer Services	660,663	1.16
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	600,185	1.05
Broadcom	USA	Technology Hardware and Equipment	599,605	1.05
Tesla	USA	Automobiles and Parts	539,360	0.95
Totals			12,803,246	22.45

ICB Supersector Breakdown

		FTSE All World ex Controversies ex CW		FTSE All-World		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	390	29.00	422	27.97	1.03
1510	Telecommunications	119	2.93	122	2.78	0.15
2010	Health Care	330	10.24	350	10.23	0.01
3010	Banks	270	6.98	281	7.15	-0.17
3020	Financial Services	203	4.97	209	4.71	0.26
3030	Insurance	127	3.32	128	3.14	0.18
3510	Real Estate	229	2.47	233	2.34	0.13
4010	Automobiles and Parts	121	2.24	129	2.27	-0.04
4020	Consumer Products and Services	180	2.70	183	2.56	0.14
4030	Media	63	1.32	66	1.26	0.06
4040	Retailers	106	5.32	108	5.49	-0.17
4050	Travel and Leisure	113	1.89	114	1.79	0.10
4510	Food Beverage and Tobacco	200	2.72	213	3.17	-0.45
4520	Personal Care Drug and Grocery Stores	102	2.07	104	1.96	0.11
5010	Construction and Materials	137	1.32	148	1.30	0.02
5020	Industrial Goods and Services	606	11.89	634	11.65	0.24
5510	Basic Resources	179	1.26	204	1.71	-0.45
5520	Chemicals	170	1.44	176	1.39	0.05
6010	Energy	135	3.76	185	4.15	-0.39
6510	Utilities	159	2.15	234	2.97	-0.82
Totals		3939	100.00	4243	100.00	

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

17 April 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Quarterly in March, June, September, December

Country/Market Breakdown

	FTSE All World ex Controversies ex CW		FTSE All-World		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	98	1.69	104	1.81	-0.12
Austria	7	0.05	7	0.05	0.00
Belgium	13	0.24	13	0.23	0.01
Brazil	74	0.33	80	0.46	-0.13
Canada	47	2.49	48	2.40	0.09
Chile	20	0.05	20	0.05	0.00
China	1076	2.50	1233	3.08	-0.57
Colombia	4	0.01	4	0.01	0.00
Czech Rep.	3	0.01	4	0.01	-0.01
Denmark	17	0.71	19	0.70	0.01
Egypt	1	0.01	1	0.00	0.00
Finland	14	0.24	14	0.23	0.01
France	67	2.49	67	2.35	0.13
Germany	64	2.01	67	1.96	0.05
Greece	24	0.06	29	0.06	0.00
Hong Kong	69	0.53	70	0.51	0.01
Hungary	5	0.03	5	0.03	0.00
Iceland	9	0.01	10	0.01	0.00
India	219	2.07	243	2.23	-0.16
Indonesia	32	0.18	39	0.19	-0.01
Ireland	5	0.07	5	0.06	0.00
Israel	27	0.13	29	0.16	-0.03
Italy	36	0.71	36	0.67	0.04
Japan	486	6.02	496	5.77	0.25
Korea	152	1.09	157	1.07	0.02
Kuwait	8	0.08	8	0.08	0.00
Malaysia	38	0.18	39	0.19	-0.01
Mexico	37	0.23	37	0.21	0.01
Netherlands	29	1.00	29	0.94	0.05
New Zealand	13	0.07	13	0.07	0.00
Norway	16	0.14	16	0.14	0.01
Philippines	19	0.07	23	0.07	0.00
Poland	10	0.07	10	0.07	0.00
Portugal	4	0.04	4	0.04	0.00
Qatar	16	0.09	17	0.09	0.00
Romania	6	0.01	7	0.01	0.00
Saudi Arabia	58	0.38	64	0.44	-0.05
Singapore	35	0.34	35	0.32	0.02
South Africa	38	0.35	40	0.34	0.01
Spain	24	0.67	24	0.63	0.04
Sweden	53	0.77	53	0.73	0.04
Switzerland	52	2.25	53	2.14	0.11
Taiwan	127	2.12	128	2.02	0.11
Thailand	46	0.21	49	0.20	0.01
Turkiye	94	0.11	114	0.10	0.00
UAE	27	0.17	32	0.17	0.00
UK	96	3.21	100	3.46	-0.25
USA	524	63.71	548	63.44	0.27
Totals	3939	100.00	4243	100.00	

Index Characteristics

Attributes	FTSE All World ex Controversies ex CW	FTSE All-World
Number of constituents	3939	4243
Net MCap (GBPm)	57,019,542	60,284,214
Dividend Yield %	1.78	1.88
Constituent Sizes (Net MCap GBPm)		
Average	14,476	14,208
Largest	2,550,819	2,550,819
Smallest	25	25
Median	2,168	2,034
Weight of Largest Constituent (%)	4.47	4.23
Top 10 Holdings (% Index MCap)	22.45	21.24

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