

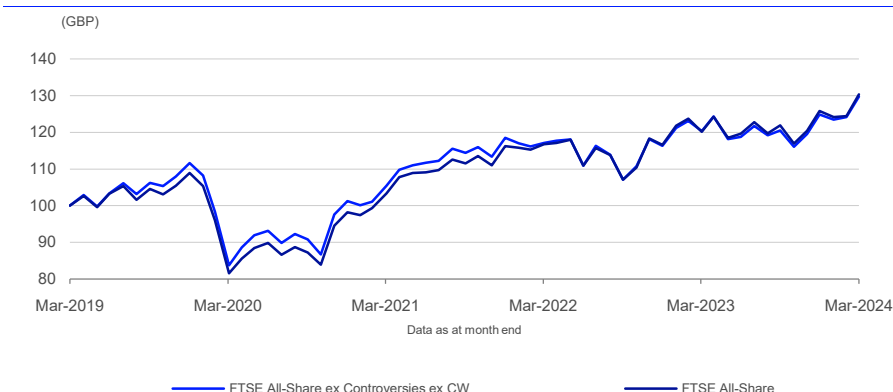
# FTSE All-Share ex CW ex Controversies Indices

Data as at: 29 March 2024

The FTSE All-Share ex CW ex Controversies Indices measure the performance of the FTSE All-Share Index after excluding the companies involved in Weapons (Chemical & Biological, Cluster Munitions, Anti-Personnel Mines) and based on Controversial Conduct.

The index is 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-Share ex Controversies ex CW	3.9	7.6	3.9	7.9	23.0	29.8	7.2	5.3	10.0	11.3	14.5
FTSE All-Share	3.6	6.9	3.6	8.4	26.1	30.3	8.0	5.4	10.3	11.5	14.5

\* 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 % (GBP)	2019	2020	2021	2022	2023
FTSE All-Share ex Controversies ex CW	22.1	-9.3	17.1	-1.8	7.3
FTSE All-Share	19.2	-9.8	18.3	0.3	7.9

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-Share ex Controversies ex CW	0.9	0.6	0.4	-	-8.0	-12.1	-36.1	-
FTSE All-Share	0.9	0.7	0.4	0.5	-7.2	-11.1	-35.3	-35.3

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, available 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	ICB Sector	Net MCap (GBPm)	Wgt %
Shell	Oil Gas and Coal	170,497	8.04
AstraZeneca	Pharmaceuticals and Biotechnology	157,690	7.44
Unilever	Personal Care Drug and Grocery Stores	98,592	4.65
BP	Oil Gas and Coal	82,636	3.90
GSK	Pharmaceuticals and Biotechnology	68,695	3.24
RELX	Media	64,876	3.06
Diageo	Beverages	64,626	3.05
Rio Tinto	Industrial Metals and Mining	54,610	2.58
London Stock Exchange Group	Finance and Credit Services	44,294	2.09
BAE Systems	Aerospace and Defense	41,113	1.94
Totals		847,630	39.98

ICB Supersector Breakdown

		FTSE All-Share ex Controversies ex CW		FTSE All-Share		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	17	1.52	17	1.37	0.15
1510	Telecommunications	6	1.25	6	1.12	0.13
2010	Health Care	10	12.61	11	11.43	1.18
3010	Banks	11	4.68	12	9.23	-4.54
3020	Financial Services	226	12.39	230	11.17	1.22
3030	Insurance	12	3.60	12	3.24	0.36
3510	Real Estate	50	2.91	50	2.61	0.29
4010	Automobiles and Parts	3	0.09	3	0.09	0.01
4020	Consumer Products and Services	17	3.67	17	3.30	0.37
4030	Media	10	4.59	10	4.12	0.46
4040	Retailers	20	1.80	20	1.62	0.18
4050	Travel and Leisure	26	3.76	26	3.38	0.38
4510	Food Beverage and Tobacco	13	4.16	15	6.45	-2.29
4520	Personal Care Drug and Grocery Stores	9	7.90	9	7.10	0.80
5010	Construction and Materials	15	0.49	15	0.44	0.05
5020	Industrial Goods and Services	69	13.45	69	12.10	1.36
5510	Basic Resources	13	4.39	14	6.18	-1.80
5520	Chemicals	7	0.63	7	0.56	0.06
6010	Energy	15	12.24	15	11.01	1.23
6510	Utilities	8	3.88	8	3.49	0.39
Totals		557	100.00	566	100.00	

Index Characteristics

Attributes	FTSE All-Share ex Controversies ex CW	FTSE All-Share
Number of constituents	557	566
Net MCap (GBPm)	2,119,902	2,357,595
Dividend Yield %	3.25	-
Constituent Sizes (Net MCap GBPm)		
Average	3,806	4,165
Largest	170,497	170,497
Smallest	8	8
Median	650	650
Weight of Largest Constituent (%)	8.04	7.23
Top 10 Holdings (% Index MCap)	39.98	39.58

INFORMATION

Index Universe

FTSE All-Share Index

Index Launch

1 July 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

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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