

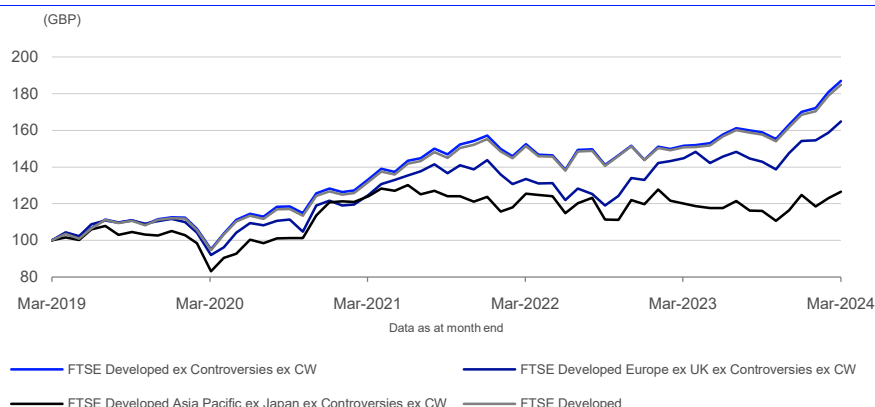
FTSE Developed ex Controversies ex CW Index

Data as at: 29 March 2024

The FTSE Developed 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 Developed ex Controversies ex CW	10.0	17.7	10.0	23.3	40.3	87.0	11.9	13.3	9.9	13.3	13.4
FTSE Developed Europe ex UK ex Controversies ex CW	6.9	15.4	6.9	13.8	32.1	64.8	9.7	10.5	10.7	12.8	14.6
FTSE Developed Asia Pacific ex Japan ex Controversies ex CW	1.3	8.9	1.3	5.4	2.0	26.5	0.7	4.8	13.3	13.9	16.7
FTSE Developed	9.8	17.2	9.8	22.7	40.2	85.0	11.9	13.1	9.8	13.1	13.3

* 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 Developed ex Controversies ex CW	23.6	14.0	22.6	-8.4	18.1
FTSE Developed Europe ex UK ex Controversies ex CW	20.5	8.9	18.1	-7.4	15.9
FTSE Developed Asia Pacific ex Japan ex Controversies ex CW	12.7	14.9	2.5	-3.2	4.2
FTSE Developed	23.0	13.1	22.5	-7.4	17.2

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.

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex Controversies ex CW	2.4	0.9	1.0	-	-6.2	-15.8	-25.9	-
FTSE Developed Europe ex UK ex Controversies ex CW	1.4	0.8	0.7	-	-8.5	-20.0	-27.9	-
FTSE Developed Asia Pacific ex Japan ex Controversies ex CW	0.4	0.0	0.3	-	-10.5	-15.9	-31.3	-
FTSE Developed	2.4	0.9	1.0	1.1	-6.2	-15.0	-25.9	-25.9

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

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	2,475,565	4.95
Apple Inc.	USA	Technology Hardware and Equipment	1,977,263	3.95
Nvidia	USA	Technology Hardware and Equipment	1,697,467	3.39
Amazon.Com	USA	Retailers	1,284,877	2.57
Meta Platforms Inc	USA	Software and Computer Services	849,174	1.70
Alphabet Class A	USA	Software and Computer Services	709,121	1.42
Alphabet Class C	USA	Software and Computer Services	604,231	1.21
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	520,523	1.04
JPMorgan Chase & Co	USA	Banks	457,132	0.91
Broadcom	USA	Technology Hardware and Equipment	451,774	0.90
Totals			11,027,126	22.04

Country Breakdown

Country	FTSE Developed ex Controversies ex CW		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	102	1.90	108	2.07	-0.17
Austria	7	0.06	7	0.05	0.00
Belgium	15	0.27	15	0.26	0.01
Canada	47	2.72	48	2.65	0.07
Denmark	16	0.90	17	0.89	0.01
Finland	14	0.26	14	0.25	0.01
France	69	3.17	69	3.03	0.14
Germany	67	2.27	70	2.26	0.02
Hong Kong	71	0.54	72	0.54	0.00
Ireland	5	0.08	5	0.07	0.00
Israel	28	0.15	30	0.17	-0.03
Italy	35	0.81	35	0.78	0.04
Japan	498	7.25	506	7.02	0.23
Korea	154	1.45	159	1.45	0.00
Netherlands	31	1.36	31	1.30	0.06
New Zealand	15	0.08	15	0.08	0.00
Norway	18	0.18	18	0.17	0.01
Poland	10	0.09	10	0.09	0.00
Portugal	4	0.04	4	0.04	0.00
Singapore	36	0.35	36	0.33	0.02
Spain	25	0.75	25	0.72	0.03
Sweden	52	0.88	52	0.85	0.04
Switzerland	52	2.50	52	2.39	0.11
UK	99	3.64	103	3.93	-0.29
USA	551	68.26	578	68.59	-0.33
Totals	2021	100.00	2079	100.00	

INFORMATION

Index Universe

FTSE Developed 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

ICB Supersector Breakdown

		FTSE Developed ex Controversies ex CW		FTSE Developed		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	191	27.56	191	26.35	1.20
1510	Telecommunications	56	2.84	56	2.72	0.12
2010	Health Care	169	11.46	171	11.56	-0.10
3010	Banks	103	5.55	107	5.88	-0.33
3020	Financial Services	97	4.84	97	4.63	0.21
3030	Insurance	85	3.29	85	3.15	0.14
3510	Real Estate	141	2.44	141	2.34	0.11
4010	Automobiles and Parts	61	2.43	64	2.45	-0.02
4020	Consumer Products and Services	105	2.97	105	2.84	0.13
4030	Media	39	1.42	39	1.36	0.06
4040	Retailers	60	5.36	61	5.52	-0.15
4050	Travel and Leisure	78	1.94	78	1.86	0.08
4510	Food Beverage and Tobacco	96	2.93	102	3.31	-0.39
4520	Personal Care Drug and Grocery Stores	58	2.13	58	2.04	0.09
5010	Construction and Materials	70	1.34	70	1.28	0.06
5020	Industrial Goods and Services	342	12.60	347	12.48	0.12
5510	Basic Resources	59	1.08	64	1.54	-0.45
5520	Chemicals	77	1.67	77	1.60	0.07
6010	Energy	66	4.19	72	4.44	-0.25
6510	Utilities	68	1.94	94	2.66	-0.72
Totals		2021	100.00	2079	100.00	

Index Characteristics

Attributes	FTSE Developed ex Controversies ex CW	FTSE Developed
Number of constituents	2021	2079
Net MCap (GBPm)	50,038,441	52,324,559
Dividend Yield %	1.71	1.81
Constituent Sizes (Net MCap GBPm)		
Average	24,759	25,168
Largest	2,475,565	2,475,565
Smallest	108	108
Median	6,237	6,483
Weight of Largest Constituent (%)	4.95	4.73
Top 10 Holdings (% Index MCap)	22.04	21.07

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