

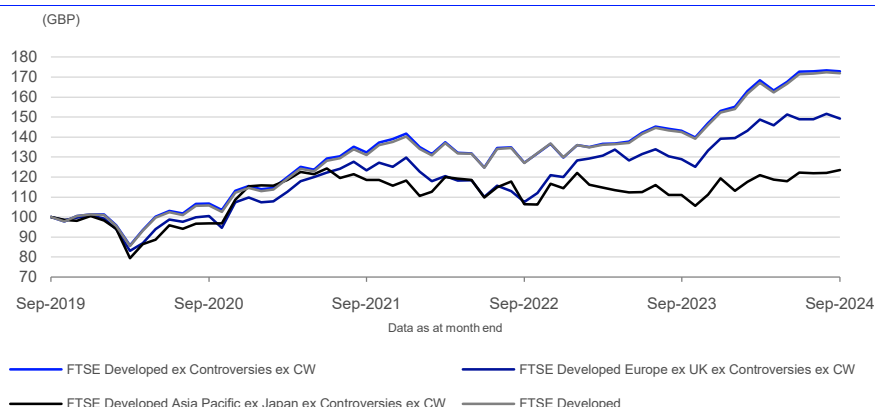
# FTSE Developed ex Controversies ex CW Index

Data as at: 30 September 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	0.1	2.6	12.9	20.8	30.7	72.8	9.3	11.6	10.8	13.8	13.1
FTSE Developed Europe ex UK ex Controversies ex CW	0.3	0.3	7.3	15.8	21.0	49.2	6.6	8.3	10.7	13.0	14.4
FTSE Developed Asia Pacific ex Japan ex Controversies ex CW	1.1	2.2	3.6	11.4	4.2	23.6	1.4	4.3	15.0	14.6	16.4
FTSE Developed	0.3	2.9	12.9	20.6	31.2	71.9	9.5	11.4	10.5	13.6	13.0

\* 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	1.9	0.7	0.9	-	-7.3	-15.8	-25.9	-
FTSE Developed Europe ex UK ex Controversies ex CW	1.4	0.5	0.6	-	-6.9	-20.0	-27.9	-
FTSE Developed Asia Pacific ex Japan ex Controversies ex CW	0.7	0.1	0.3	-	-8.7	-15.8	-31.3	-
FTSE Developed	1.9	0.7	0.9	1.1	-6.9	-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/Market	ICB Sector	Net MCap (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,521,627	4.97
Microsoft Corp	USA	Software and Computer Services	2,382,416	4.69
Nvidia	USA	Technology Hardware and Equipment	2,115,744	4.17
Amazon.Com	USA	Retailers	1,288,657	2.54
Meta Platforms Inc	USA	Software and Computer Services	933,772	1.84
Alphabet Class A	USA	Software and Computer Services	725,753	1.43
Alphabet Class C	USA	Software and Computer Services	613,061	1.21
Broadcom	USA	Technology Hardware and Equipment	583,948	1.15
Tesla	USA	Automobiles and Parts	541,337	1.07
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	528,019	1.04
Totals			12,234,333	24.10

Country/Market Breakdown

Country/Market	FTSE Developed ex Controversies ex CW		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	98	1.95	104	2.12	-0.17
Austria	7	0.06	7	0.06	0.00
Belgium	13	0.27	13	0.26	0.01
Canada	46	2.75	47	2.67	0.07
Denmark	17	0.81	19	0.80	0.01
Finland	14	0.28	14	0.26	0.01
France	67	2.86	67	2.73	0.13
Germany	64	2.26	67	2.23	0.03
Hong Kong	69	0.60	70	0.60	0.01
Ireland	5	0.08	5	0.08	0.00
Israel	27	0.13	29	0.16	-0.03
Italy	36	0.78	36	0.75	0.03
Japan	486	6.77	496	6.55	0.22
Korea	152	1.26	157	1.26	0.00
Netherlands	29	1.21	29	1.16	0.05
New Zealand	13	0.08	13	0.08	0.00
Norway	16	0.16	16	0.15	0.01
Poland	10	0.09	10	0.08	0.00
Portugal	4	0.05	4	0.05	0.00
Singapore	35	0.38	35	0.36	0.02
Spain	24	0.75	24	0.72	0.03
Sweden	53	0.91	53	0.87	0.04
Switzerland	52	2.56	53	2.46	0.11
UK	96	3.66	100	3.97	-0.30
USA	524	69.27	548	69.57	-0.30
Totals	1957	100.00	2016	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	28.96	192	27.67	1.29
1510	Telecommunications	49	2.73	49	2.61	0.12
2010	Health Care	164	11.23	167	11.31	-0.08
3010	Banks	106	5.60	111	5.89	-0.29
3020	Financial Services	93	4.99	93	4.77	0.22
3030	Insurance	83	3.33	83	3.18	0.15
3510	Real Estate	138	2.54	138	2.42	0.11
4010	Automobiles and Parts	56	2.26	59	2.26	0.00
4020	Consumer Products and Services	101	2.85	101	2.73	0.13
4030	Media	37	1.37	37	1.31	0.06
4040	Retailers	57	5.29	58	5.55	-0.25
4050	Travel and Leisure	72	1.83	72	1.75	0.08
4510	Food Beverage and Tobacco	94	2.75	100	3.22	-0.46
4520	Personal Care Drug and Grocery Stores	55	2.15	55	2.05	0.10
5010	Construction and Materials	63	1.32	63	1.26	0.06
5020	Industrial Goods and Services	338	12.41	343	12.27	0.14
5510	Basic Resources	57	1.08	62	1.53	-0.45
5520	Chemicals	68	1.47	69	1.41	0.06
6010	Energy	66	3.70	71	3.90	-0.20
6510	Utilities	69	2.13	93	2.91	-0.77
Totals		1957	100.00	2016	100.00	

Index Characteristics

Attributes	FTSE Developed ex Controversies ex CW	FTSE Developed
Number of constituents	1957	2016
Net MCap (GBPm)	50,765,733	53,137,380
Dividend Yield %	1.69	1.77
Constituent Sizes (Net MCap GBPm)		
Average	25,941	26,358
Largest	2,521,627	2,521,627
Smallest	104	104
Median	6,482	6,641
Weight of Largest Constituent (%)	4.97	4.75
Top 10 Holdings (% Index MCap)	24.10	23.02

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