

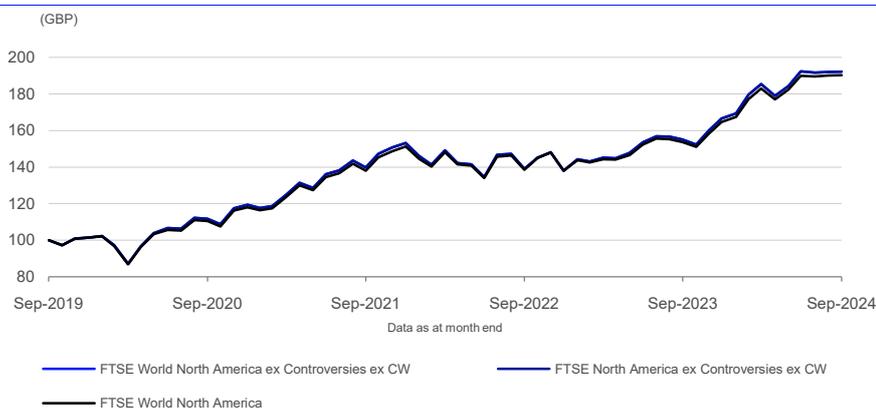
# FTSE World North America ex Controversies ex CW Index

Data as at: 30 September 2024

The FTSE North America 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 World North America ex Controversies ex CW	-0.2	3.7	15.3	23.9	37.5	92.2	11.2	14.0	13.1	16.5	14.1
FTSE North America ex Controversies ex CW	-0.2	3.7	15.3	23.9	37.5	92.2	11.2	14.0	13.1	16.5	14.1
FTSE World North America	0.1	3.9	15.5	23.7	37.8	90.2	11.3	13.7	12.7	16.1	13.9

\* 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 World North America ex Controversies ex CW	27.0	17.6	28.3	-10.0	20.8
FTSE North America ex Controversies ex CW	27.0	17.6	28.3	-10.0	20.8
FTSE World North America	26.5	16.4	28.1	-8.8	19.4

## 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 World North America ex Controversies ex CW	1.8	0.7	1.0	-	-7.5	-17.2	-26.4	-
FTSE North America ex Controversies ex CW	1.8	0.7	1.0	-	-7.5	-17.2	-26.4	-
FTSE World North America	1.8	0.7	1.0	1.2	-7.1	-16.3	-26.3	-26.3

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	6.90
Microsoft Corp	USA	Software and Computer Services	2,382,416	6.52
Nvidia	USA	Technology Hardware and Equipment	2,115,744	5.79
Amazon.Com	USA	Retailers	1,288,657	3.52
Meta Platforms Inc	USA	Software and Computer Services	933,772	2.55
Alphabet Class A	USA	Software and Computer Services	725,753	1.99
Alphabet Class C	USA	Software and Computer Services	613,061	1.68
Broadcom	USA	Technology Hardware and Equipment	583,948	1.60
Tesla	USA	Automobiles and Parts	541,337	1.48
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	528,019	1.44
<b>Totals</b>			<b>12,234,333</b>	<b>33.46</b>

## Country/Market Breakdown

Country/Market	FTSE World North America ex Controversies ex CW		FTSE World North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	46	3.81	47	3.70	0.11
USA	524	96.19	548	96.30	-0.11
<b>Totals</b>	<b>570</b>	<b>100.00</b>	<b>595</b>	<b>100.00</b>	

## INFORMATION

## Index Universe

FTSE World North America 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

ICB Code	ICB Supersector	FTSE World North America ex Controversies ex CW		FTSE World North America		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	86	36.88	86	35.12	1.75
1510	Telecommunications	11	2.15	11	2.05	0.10
2010	Health Care	63	10.58	64	10.83	-0.25
3010	Banks	21	3.89	22	4.09	-0.20
3020	Financial Services	37	5.43	37	5.18	0.26
3030	Insurance	29	2.51	29	2.39	0.12
3510	Real Estate	34	2.42	34	2.31	0.12
4010	Automobiles and Parts	7	1.71	8	1.72	-0.02
4020	Consumer Products and Services	19	1.66	19	1.58	0.08
4030	Media	14	1.40	14	1.33	0.07
4040	Retailers	19	6.70	20	7.06	-0.36
4050	Travel and Leisure	21	1.97	21	1.88	0.09
4510	Food Beverage and Tobacco	23	2.16	25	2.60	-0.43
4520	Personal Care Drug and Grocery Stores	15	1.91	15	1.82	0.09
5010	Construction and Materials	7	0.62	7	0.59	0.03
5020	Industrial Goods and Services	87	10.88	89	10.91	-0.04
5510	Basic Resources	11	0.65	13	0.83	-0.18
5520	Chemicals	11	1.01	11	0.96	0.05
6010	Energy	33	3.66	34	3.98	-0.32
6510	Utilities	22	1.80	36	2.77	-0.96
<b>Totals</b>		<b>570</b>	<b>100.00</b>	<b>595</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE World North America ex Controversies ex CW	FTSE World North America
Number of constituents	570	595
Net MCap (GBPm)	36,561,622	38,388,224
Dividend Yield %	1.24	1.32
Constituent Sizes (Net MCap GBPm)		
Average	64,143	64,518
Largest	2,521,627	2,521,627
Smallest	272	272
Median	24,656	25,577
Weight of Largest Constituent (%)	6.90	6.57
Top 10 Holdings (% Index MCap)	33.46	31.87

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