

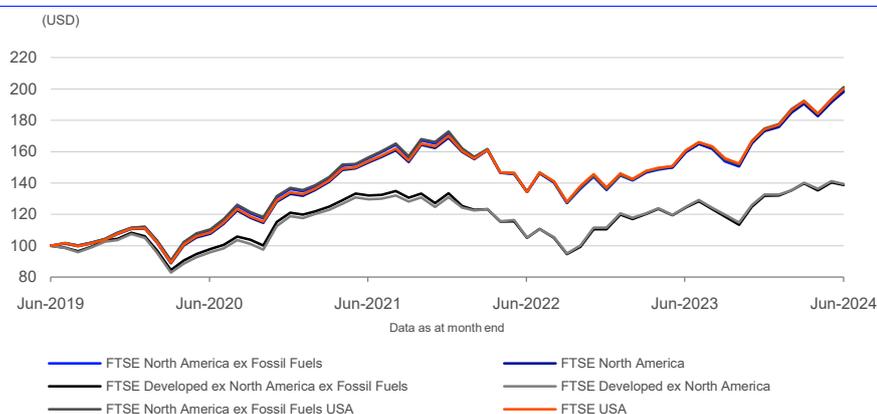
FTSE North America ex Fossil Fuels Indices

Data as at: 28 June 2024

Market participants are increasingly looking to manage carbon exposure in their investments, and reduce write-off or downward revaluation risks associated with stranded assets. Stranded assets are fossil fuels deposits, including oil, gas and coal, that must remain unburned or in the ground in order for the world to avoid the worst impacts of climate change.

The FTSE North America ex Fossil Fuels indices are capitalisation-weighted indices designed to represent the performance of constituents of the underlying index after the exclusion of companies that have a certain revenue and/or reserve exposure to fossil fuels.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE North America ex Fossil Fuels	4.2	14.5	14.5	24.5	27.6	98.9	8.5	14.7	11.3	17.6	18.3
FTSE North America	3.9	14.4	14.4	24.0	29.3	98.1	8.9	14.6	11.0	17.4	18.4
FTSE Developed ex North America ex Fossil Fuels	-0.7	5.2	5.2	11.7	5.1	38.8	1.7	6.8	11.6	15.9	17.9
FTSE Developed ex North America	-0.5	5.1	5.1	11.8	7.7	39.4	2.5	6.9	11.5	15.8	17.9
FTSE North America ex Fossil Fuels USA	4.5	15.0	15.0	25.1	28.5	101.1	8.7	15.0	11.4	17.8	18.4
FTSE USA	4.1	14.9	14.9	24.6	30.0	100.2	9.1	14.9	11.1	17.5	18.4

* 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

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

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 rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax versions of the indices are also available.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE North America ex Fossil Fuels	14.5	1.1	11.6	23.1	-4.5	32.4	22.3	26.3	-21.1	28.1
FTSE North America	12.6	-0.4	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6
FTSE Developed ex North America ex Fossil Fuels	-3.6	1.8	0.3	27.1	-14.5	23.1	11.9	10.2	-17.2	19.4
FTSE Developed ex North America	-4.6	0.0	2.0	27.1	-14.0	22.1	10.5	10.4	-14.9	18.9
FTSE North America ex Fossil Fuels USA	15.0	2.4	11.1	23.3	-4.0	32.5	22.8	26.2	-21.4	28.6
FTSE USA	13.3	1.0	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE North America ex Fossil Fuels	2.2	0.5	0.8	0.8	-10.4	-26.9	-33.8	-33.8
FTSE North America	2.3	0.5	0.8	0.8	-10.1	-25.1	-34.4	-34.4
FTSE Developed ex North America ex Fossil Fuels	1.0	0.1	0.4	0.3	-12.1	-32.0	-33.2	-33.2
FTSE Developed ex North America	1.1	0.2	0.4	0.3	-11.3	-30.0	-34.1	-34.3
FTSE North America ex Fossil Fuels USA	2.3	0.5	0.8	0.9	-10.2	-27.1	-33.6	-33.6
FTSE USA	2.3	0.5	0.8	0.8	-10.0	-25.3	-34.1	-34.1

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

Drawdown - based on daily data

Top 10 Constituents - FTSE North America ex Fossil Fuels

Constituent	Country/Market	ICB Sector	FTSE North America ex Fossil Fuels (Wgt %)	FTSE North America (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	7.14	6.80	0.34
Apple Inc.	USA	Technology Hardware and Equipment	6.58	6.27	0.31
Nvidia	USA	Technology Hardware and Equipment	6.32	6.01	0.30
Amazon.Com	USA	Retailers	3.86	3.68	0.18
Meta Platforms Inc	USA	Software and Computer Services	2.37	2.26	0.11
Alphabet Class A	USA	Software and Computer Services	2.30	2.19	0.11
Alphabet Class C	USA	Software and Computer Services	1.94	1.85	0.09
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.66	1.58	0.08
Broadcom	USA	Technology Hardware and Equipment	1.57	1.49	0.07
JPMorgan Chase & Co	USA	Banks	1.25	1.19	0.06
Totals			34.99	33.32	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

29 April 2014

Base Date

30 December 2005

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available End of Day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in March and September

Top 10 Constituents - FTSE North America ex Fossil Fuels USA

Constituent	Country/Market	ICB Sector	FTSE North America ex Fossil Fuels USA (Wgt %)	FTSE USA (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	7.38	7.05	0.33
Apple Inc.	USA	Technology Hardware and Equipment	6.80	6.50	0.31
Nvidia	USA	Technology Hardware and Equipment	6.53	6.23	0.29
Amazon.Com	USA	Retailers	3.99	3.81	0.18
Meta Platforms Inc	USA	Software and Computer Services	2.45	2.34	0.11
Alphabet Class A	USA	Software and Computer Services	2.38	2.27	0.11
Alphabet Class C	USA	Software and Computer Services	2.01	1.92	0.09
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.71	1.63	0.08
Broadcom	USA	Technology Hardware and Equipment	1.62	1.55	0.07
JPMorgan Chase & Co	USA	Banks	1.29	1.23	0.06
Totals			36.16	34.53	

Country/Market Breakdown - FTSE North America ex Fossil Fuels

Country/Market	FTSE North America ex Fossil Fuels		FTSE North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	42	3.24	48	3.49	-0.25
USA	559	96.76	579	96.51	0.25
Totals	601	100.00	627	100.00	

ICB Supersector Breakdown - FTSE North America ex Fossil Fuels

ICB Code	ICB Supersector	FTSE North America ex Fossil Fuels		FTSE North America		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	86	38.40	86	36.57	1.83
1510	Telecommunications	16	2.08	16	1.98	0.10
2010	Health Care	68	11.49	68	10.94	0.55
3010	Banks	22	4.24	22	4.04	0.20
3020	Financial Services	36	3.52	39	4.90	-1.37
3030	Insurance	31	2.41	31	2.29	0.11
3510	Real Estate	34	2.17	35	2.11	0.06
4010	Automobiles and Parts	12	1.61	12	1.53	0.08
4020	Consumer Products and Services	17	1.43	18	1.45	-0.02
4030	Media	17	1.42	17	1.35	0.07
4040	Retailers	22	7.60	22	7.24	0.36
4050	Travel and Leisure	24	1.98	24	1.88	0.09
4510	Food Beverage and Tobacco	26	2.63	26	2.51	0.13
4520	Personal Care Drug and Grocery Stores	14	1.85	14	1.76	0.09
5010	Construction and Materials	8	0.58	8	0.55	0.03
5020	Industrial Goods and Services	91	10.76	92	10.35	0.41
5510	Basic Resources	11	0.76	13	0.78	-0.03
5520	Chemicals	13	1.02	13	0.97	0.05
6010	Energy	17	1.46	34	4.26	-2.80
6510	Utilities	36	2.60	37	2.54	0.06
Totals		601	100.00	627	100.00	

ICB Supersector Breakdown - FTSE North America ex Fossil Fuels USA

ICB Code	ICB Supersector	FTSE North America ex Fossil Fuels USA		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	83	39.34	83	37.56	1.77
1510	Telecommunications	14	2.11	14	2.01	0.10
2010	Health Care	68	11.87	68	11.34	0.54
3010	Banks	16	3.41	16	3.26	0.15
3020	Financial Services	33	3.42	36	4.86	-1.44
3030	Insurance	25	2.15	25	2.05	0.10
3510	Real Estate	34	2.24	35	2.18	0.06
4010	Automobiles and Parts	11	1.64	11	1.56	0.07
4020	Consumer Products and Services	17	1.48	18	1.50	-0.02
4030	Media	17	1.47	17	1.40	0.07
4040	Retailers	20	7.71	20	7.36	0.35
4050	Travel and Leisure	23	2.00	23	1.91	0.09
4510	Food Beverage and Tobacco	25	2.71	25	2.59	0.12
4520	Personal Care Drug and Grocery Stores	11	1.83	11	1.75	0.08
5010	Construction and Materials	8	0.60	8	0.57	0.03
5020	Industrial Goods and Services	89	10.81	90	10.43	0.39
5510	Basic Resources	7	0.54	8	0.54	0.00
5520	Chemicals	12	1.00	12	0.95	0.05
6010	Energy	13	1.16	25	3.71	-2.55
6510	Utilities	33	2.53	34	2.48	0.05
Totals		559	100.00	579	100.00	

Index Characteristics

Attributes	FTSE North America ex Fossil Fuels	FTSE North America	FTSE North America ex Fossil Fuels USA	FTSE USA
Number of constituents	601	627	559	579
Net MCap (USDm)	46,456,814	48,777,983	44,949,337	47,073,217
Dividend Yield %	1.33	1.37	1.27	1.31
Constituent Sizes (Net MCap USDm)				
Average	77,299	77,796	80,410	81,301
Largest	3,319,306	3,319,306	3,319,306	3,319,306
Smallest	407	407	407	407
Median	28,245	28,767	28,767	29,365
Weight of Largest Constituent (%)	7.14	6.80	7.38	7.05
Top 10 Holdings (% Index MCap)	34.99	33.32	36.16	34.53

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