

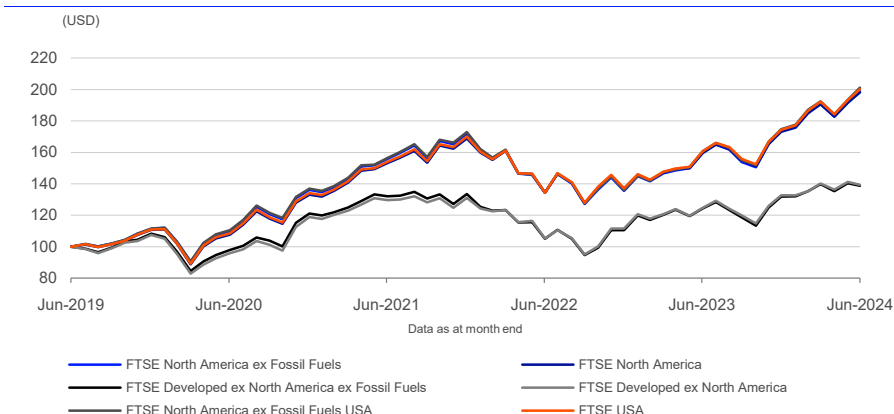
# FTSE North America ex Fossil Fuels Indices

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

		FTSE North America ex Fossil Fuels USA		FTSE USA		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
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

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto: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