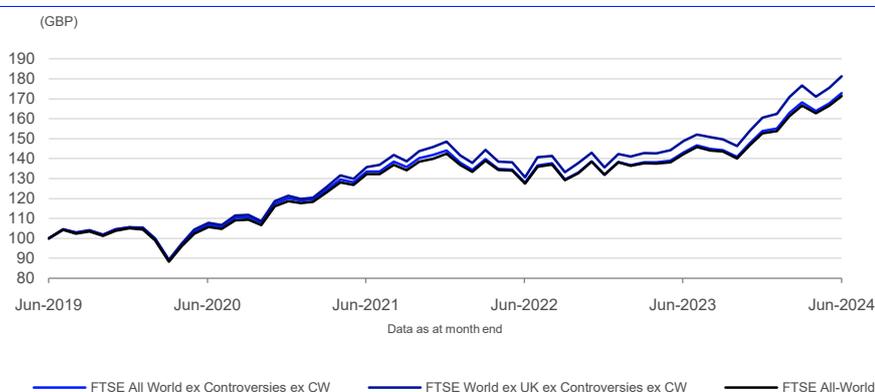


FTSE All World ex Controversies ex CW Index

Data as at: 28 June 2024

The FTSE World 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 All World ex Controversies ex CW	2.8	12.4	12.4	20.8	29.4	72.8	9.0	11.6	9.2	12.7	12.7
FTSE World ex UK ex Controversies ex CW	2.7	12.9	12.9	21.9	33.6	81.3	10.1	12.6	9.6	13.3	13.4
FTSE All-World	2.9	12.2	12.2	20.4	29.7	71.4	9.0	11.4	9.0	12.6	12.6

* 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 All World ex Controversies ex CW	23.0	13.8	20.0	-8.4	16.5
FTSE World ex UK ex Controversies ex CW	23.4	15.0	22.4	-8.7	18.4
FTSE All-World	22.3	13.0	20.0	-7.3	15.7

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All World ex Controversies ex CW	2.2	0.7	0.9	-	-5.9	-15.2	-25.3	-
FTSE World ex UK ex Controversies ex CW	2.2	0.8	0.9	-	-6.2	-15.8	-25.6	-
FTSE All-World	2.2	0.7	0.9	1.1	-5.9	-14.3	-25.3	-25.3

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

Drawdown - based on daily data

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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (GBPm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	2,625,826	4.69
Apple Inc.	USA	Technology Hardware and Equipment	2,418,718	4.32
Nvidia	USA	Technology Hardware and Equipment	2,320,997	4.15
Amazon.Com	USA	Retailers	1,418,191	2.53
Meta Platforms Inc	USA	Software and Computer Services	872,753	1.56
Alphabet Class A	USA	Software and Computer Services	845,791	1.51
Alphabet Class C	USA	Software and Computer Services	713,676	1.27
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	608,392	1.09
Broadcom	USA	Technology Hardware and Equipment	576,719	1.03
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	565,403	1.01
Totals			12,966,465	23.16

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All World ex Controversies ex CW		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	391	29.85	421	28.81	1.05
1510	Telecommunications	127	2.91	130	2.76	0.15
2010	Health Care	338	10.64	350	10.58	0.05
3010	Banks	265	6.72	273	6.90	-0.18
3020	Financial Services	207	4.59	213	4.36	0.23
3030	Insurance	128	3.17	128	3.00	0.17
3510	Real Estate	236	2.32	240	2.20	0.12
4010	Automobiles and Parts	125	2.30	133	2.32	-0.03
4020	Consumer Products and Services	184	2.74	186	2.60	0.14
4030	Media	66	1.29	69	1.23	0.05
4040	Retailers	111	5.34	112	5.45	-0.11
4050	Travel and Leisure	120	1.81	121	1.71	0.09
4510	Food Beverage and Tobacco	203	2.81	216	3.17	-0.36
4520	Personal Care Drug and Grocery Stores	106	2.05	108	1.94	0.11
5010	Construction and Materials	143	1.28	155	1.27	0.01
5020	Industrial Goods and Services	606	11.41	633	11.22	0.19
5510	Basic Resources	180	1.28	203	1.76	-0.49
5520	Chemicals	178	1.49	184	1.44	0.05
6010	Energy	139	4.02	183	4.47	-0.45
6510	Utilities	155	1.99	233	2.80	-0.81
Totals		4008	100.00	4291	100.00	

INFORMATION

Index Universe

FTSE All-World 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

Country/Market Breakdown

Country/Market	FTSE All World ex Controversies ex CW		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	99	1.71	105	1.84	-0.13
Austria	7	0.05	7	0.05	0.00
Belgium	14	0.23	14	0.21	0.01
Brazil	75	0.33	82	0.48	-0.15
Canada	47	2.37	48	2.28	0.09
Chile	21	0.06	21	0.05	0.00
China	1099	2.17	1238	2.75	-0.57
Colombia	3	0.01	3	0.01	0.00
Czech Rep.	3	0.01	4	0.01	-0.01
Denmark	16	0.86	18	0.84	0.02
Egypt	3	0.01	3	0.01	0.00
Finland	14	0.24	14	0.23	0.01
France	69	2.57	69	2.43	0.14
Germany	67	1.96	70	1.92	0.04
Greece	23	0.06	29	0.06	0.00
Hong Kong	71	0.48	72	0.48	0.01
Hungary	4	0.03	4	0.03	0.00
Iceland	10	0.01	11	0.01	0.00
India	210	2.13	231	2.29	-0.16
Indonesia	34	0.17	42	0.18	-0.01
Ireland	5	0.07	5	0.06	0.00
Israel	28	0.12	30	0.14	-0.02
Italy	34	0.68	34	0.65	0.04
Japan	493	6.12	502	5.87	0.24
Korea	155	1.29	160	1.26	0.03
Kuwait	8	0.08	8	0.08	0.00
Malaysia	38	0.17	39	0.18	-0.01
Mexico	38	0.26	38	0.25	0.01
Netherlands	31	1.24	31	1.18	0.07
New Zealand	15	0.08	15	0.07	0.00
Norway	17	0.16	17	0.15	0.01
Pakistan	1	0.00	1	0.00	0.00
Philippines	20	0.06	24	0.06	0.00
Poland	10	0.09	10	0.08	0.00
Portugal	3	0.03	4	0.04	-0.01
Qatar	16	0.09	17	0.09	0.00
Romania	5	0.01	7	0.02	0.00
Saudi Arabia	57	0.38	62	0.44	-0.06
Singapore	36	0.32	36	0.30	0.02
South Africa	38	0.32	40	0.31	0.01
Spain	25	0.65	25	0.61	0.03
Sweden	52	0.80	52	0.76	0.04
Switzerland	52	2.28	52	2.16	0.12
Taiwan	121	2.11	122	2.01	0.10
Thailand	47	0.18	50	0.17	0.01
Turkiye	94	0.13	111	0.13	0.00
UAE	29	0.16	32	0.16	0.00
UK	99	3.31	103	3.56	-0.25
USA	552	63.37	579	63.03	0.34
Totals	4008	100.00	4291	100.00	

Index Characteristics

Attributes	FTSE All World ex Controversies ex CW	FTSE All-World
Number of constituents	4008	4291
Net MCap (GBPm)	55,979,299	59,084,032
Dividend Yield %	1.79	1.90
Constituent Sizes (Net MCap GBPm)		
Average	13,967	13,769
Largest	2,625,826	2,625,826
Smallest	14	14
Median	2,128	1,980
Weight of Largest Constituent (%)	4.69	4.44
Top 10 Holdings (% Index MCap)	23.16	21.95

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