

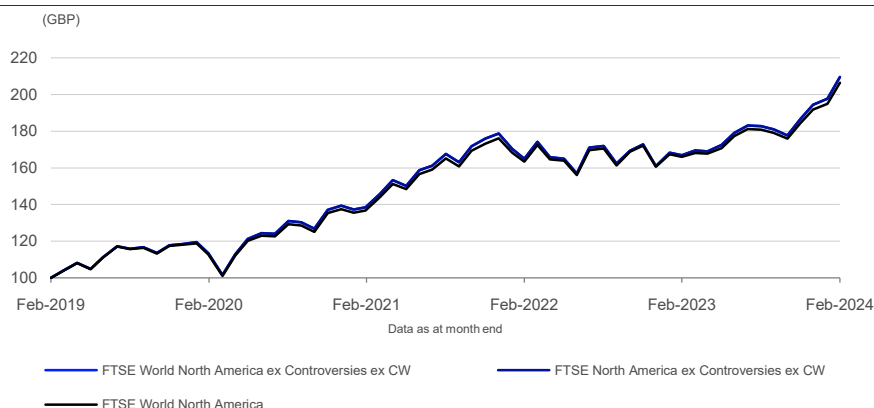
FTSE World North America ex Controversies ex CW Index

Data as at: 29 February 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	12.2	14.7	7.8	25.5	51.3	109.6	14.8	16.0	13.3	16.0	14.4
FTSE North America ex Controversies ex CW	12.2	14.7	7.8	25.5	51.3	109.6	14.8	16.0	13.3	16.0	14.4
FTSE World North America	11.9	14.2	7.6	24.4	50.9	106.5	14.7	15.6	13.1	15.8	14.2

* 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	0.9	1.1	-	-6.6	-17.2	-26.4	-
FTSE North America ex Controversies ex CW	1.8	0.9	1.1	-	-6.6	-17.2	-26.4	-
FTSE World North America	1.8	0.9	1.1	1.2	-6.6	-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	ICB Sector	Net MCap (GBPm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	2,430,635	7.04
Apple Inc.	USA	Technology Hardware and Equipment	2,104,548	6.10
Nvidia	USA	Technology Hardware and Equipment	1,484,235	4.30
Amazon.Com	USA	Retailers	1,257,399	3.64
Meta Platforms Inc	USA	Software and Computer Services	855,979	2.48
Alphabet Class A	USA	Software and Computer Services	649,658	1.88
Alphabet Class C	USA	Software and Computer Services	553,960	1.60
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	503,600	1.46
Broadcom	USA	Technology Hardware and Equipment	442,684	1.28
Tesla	USA	Automobiles and Parts	439,800	1.27
Totals			10,722,498	31.06

Country Breakdown

Country	FTSE World North America ex Controversies ex CW		FTSE World North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	48	3.79	49	3.67	0.12
USA	560	96.21	587	96.33	-0.12
Totals	608	100.00	636	100.00	

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

		FTSE World North America ex Controversies ex CW		FTSE World North America		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	89	35.40	89	33.74	1.66
1510	Telecommunications	16	2.16	16	2.06	0.10
2010	Health Care	67	11.21	68	11.54	-0.32
3010	Banks	21	3.80	22	4.06	-0.27
3020	Financial Services	38	5.20	38	4.96	0.24
3030	Insurance	31	2.52	31	2.40	0.12
3510	Real Estate	36	2.37	36	2.26	0.11
4010	Automobiles and Parts	11	1.63	12	1.67	-0.05
4020	Consumer Products and Services	21	1.81	21	1.72	0.08
4030	Media	17	1.47	17	1.40	0.07
4040	Retailers	22	7.01	23	7.23	-0.22
4050	Travel and Leisure	25	2.19	25	2.09	0.10
4510	Food Beverage and Tobacco	25	2.28	27	2.63	-0.36
4520	Personal Care Drug and Grocery Stores	14	1.96	14	1.87	0.09
5010	Construction and Materials	8	0.61	8	0.58	0.03
5020	Industrial Goods and Services	87	11.16	90	11.21	-0.05
5510	Basic Resources	11	0.60	13	0.74	-0.15
5520	Chemicals	14	1.18	14	1.12	0.06
6010	Energy	34	3.88	35	4.27	-0.39
6510	Utilities	21	1.58	37	2.45	-0.87
Totals		608	100.00	636	100.00	

Index Characteristics

Attributes	FTSE World North America ex Controversies ex CW	FTSE World North America
Number of constituents	608	636
Net MCap (GBPm)	34,517,369	36,214,888
Dividend Yield %	1.35	1.44
Constituent Sizes (Net MCap GBPm)		
Average	56,772	56,942
Largest	2,430,635	2,430,635
Smallest	272	272
Median	21,520	21,886
Weight of Largest Constituent (%)	7.04	6.71
Top 10 Holdings (% Index MCap)	31.06	29.61

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