

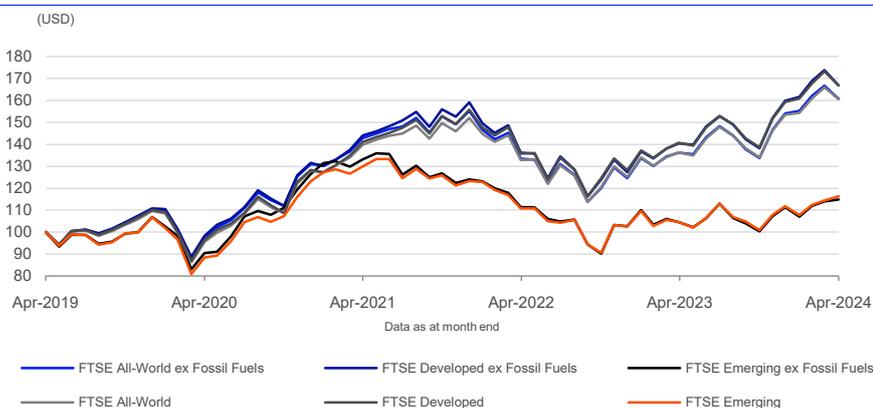
# FTSE All-World ex Fossil Fuels Index Series

Data as at: 30 April 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 All-World ex Fossil Fuels Index Series is a capitalisation-weighted index designed to represent the performance of constituents of the FTSE All-World 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 All-World ex Fossil Fuels	3.6	20.2	4.3	18.0	12.5	60.7	4.0	10.0	10.0	15.5	17.7
FTSE Developed ex Fossil Fuels	3.2	20.8	4.4	18.8	15.9	66.9	5.0	10.8	10.3	16.1	18.2
FTSE Emerging ex Fossil Fuels	7.3	14.5	3.2	10.0	-13.7	14.9	-4.8	2.8	11.7	15.9	18.1
FTSE All-World	4.1	19.8	4.7	17.8	14.9	60.6	4.7	9.9	9.8	15.4	17.8
FTSE Developed	3.7	20.3	4.8	18.6	18.2	66.8	5.7	10.8	10.1	15.9	18.2
FTSE Emerging	7.9	15.3	4.0	11.3	-10.5	16.3	-3.6	3.1	11.6	15.7	18.2

\* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World ex Fossil Fuels	6.6	-0.1	7.3	25.4	-9.0	28.3	18.7	18.4	-19.7	23.7
FTSE Developed ex Fossil Fuels	6.6	1.4	7.0	24.6	-8.3	29.1	18.7	21.0	-20.0	25.5
FTSE Emerging ex Fossil Fuels	5.7	-14.5	10.8	33.6	-14.9	21.0	18.3	-1.9	-17.3	8.5
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1

## 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.

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World ex Fossil Fuels	1.7	0.3	0.6	0.6	-10.9	-27.6	-33.0	-33.0
FTSE Developed ex Fossil Fuels	1.8	0.3	0.6	0.6	-10.8	-27.7	-33.4	-33.4
FTSE Emerging ex Fossil Fuels	0.8	-0.3	0.2	0.2	-11.7	-34.6	-37.3	-37.3
FTSE All-World	1.7	0.3	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Developed	1.8	0.4	0.6	0.6	-10.4	-26.1	-34.0	-34.0
FTSE Emerging	0.9	-0.2	0.2	0.2	-11.3	-32.9	-34.8	-35.7

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

## Top 10 Constituents - FTSE All-World ex Fossil Fuels

Constituent	Country/Market	ICB Sector	FTSE All-World ex Fossil Fuels (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	4.47	4.10	0.37
Apple Inc.	USA	Technology Hardware and Equipment	3.84	3.52	0.32
Nvidia	USA	Technology Hardware and Equipment	3.17	2.91	0.26
Amazon.Com	USA	Retailers	2.43	2.23	0.20
Alphabet Class A	USA	Software and Computer Services	1.49	1.37	0.12
Meta Platforms Inc	USA	Software and Computer Services	1.47	1.35	0.12
Alphabet Class C	USA	Software and Computer Services	1.28	1.17	0.11
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.02	0.94	0.08
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	0.90	0.83	0.07
Broadcom	USA	Technology Hardware and Equipment	0.87	0.79	0.07
<b>Totals</b>			<b>20.94</b>	<b>19.21</b>	

## INFORMATION

## Index Universe

FTSE All-World Index

## Index Launch

Developed - 29 April 2014

All-World and Emerging - 28 April 2015

## 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

## Country/Market Breakdown

Country/Market	FTSE All-World ex Fossil Fuels			FTSE All-World		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	96	1,084,661	1.68	108	1,317,941	1.87
Austria	6	29,398	0.05	7	36,176	0.05
Belgium	15	168,556	0.26	15	168,556	0.24
Brazil	77	267,850	0.41	82	398,742	0.57
Canada	42	1,476,518	2.28	48	1,683,314	2.39
Chile	21	40,738	0.06	21	40,738	0.06
China	1095	1,562,553	2.42	1241	2,040,417	2.89
Colombia	2	5,748	0.01	3	8,520	0.01
Czech Rep.	3	4,350	0.01	4	10,201	0.01
Denmark	18	585,285	0.90	18	585,285	0.83
Egypt	2	3,580	0.01	3	3,778	0.01
Finland	14	169,501	0.26	14	169,501	0.24
France	68	1,788,440	2.77	69	1,939,555	2.75
Germany	68	1,357,826	2.10	70	1,429,359	2.03
Greece	21	38,945	0.06	28	45,182	0.06
Hong Kong	68	344,096	0.53	72	373,409	0.53
Hungary	3	16,129	0.02	4	19,698	0.03
Iceland	10	7,647	0.01	11	8,009	0.01
India	202	1,186,470	1.83	228	1,560,173	2.21
Indonesia	31	116,212	0.18	42	135,239	0.19
Ireland	5	49,523	0.08	5	49,523	0.07
Israel	29	107,947	0.17	30	108,870	0.15
Italy	33	407,967	0.63	35	493,382	0.70
Japan	489	4,035,431	6.24	505	4,418,007	6.27
Korea	150	874,866	1.35	159	904,983	1.28
Kuwait	9	57,456	0.09	9	57,456	0.08
Malaysia	37	120,533	0.19	39	124,508	0.18
Mexico	35	192,623	0.30	38	216,775	0.31
Netherlands	30	806,870	1.25	31	819,379	1.16
New Zealand	15	51,840	0.08	15	51,840	0.07
Norway	14	73,417	0.11	17	106,987	0.15
Pakistan	-	-	-	1	309	0.00
Philippines	19	42,970	0.07	24	48,952	0.07
Poland	9	50,103	0.08	10	59,562	0.08
Portugal	3	21,074	0.03	4	30,460	0.04
Qatar	16	62,036	0.10	17	63,882	0.09
Romania	4	5,466	0.01	7	10,765	0.02
Saudi Arabia	57	282,240	0.44	60	329,270	0.47
Singapore	35	221,769	0.34	36	223,689	0.32
South Africa	37	205,610	0.32	40	215,184	0.31
Spain	23	438,062	0.68	25	462,999	0.66
Sweden	52	541,557	0.84	52	541,557	0.77
Switzerland	52	1,491,705	2.31	52	1,491,705	2.12
Taiwan	121	1,285,342	1.99	122	1,288,367	1.83
Thailand	46	112,148	0.17	50	133,396	0.19
Turkiye	95	89,897	0.14	109	93,987	0.13
UAE	27	111,678	0.17	31	116,261	0.16
UK	96	2,090,861	3.23	103	2,631,001	3.73
USA	554	40,593,969	62.76	580	43,445,474	61.61
<b>Totals</b>	<b>3954</b>	<b>64,679,464</b>	<b>100.00</b>	<b>4294</b>	<b>70,512,325</b>	<b>100.00</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World ex Fossil Fuels			FTSE All-World		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	394	17,972,550	27.79	422	18,336,793	26.01
1510	Telecommunications	126	1,939,808	3.00	129	1,942,927	2.76
2010	Health Care	340	7,577,373	11.72	350	7,582,170	10.75
3010	Banks	267	4,802,414	7.42	272	5,020,088	7.12
3020	Financial Services	203	2,367,226	3.66	211	3,104,609	4.40
3030	Insurance	129	2,168,316	3.35	129	2,168,316	3.08
3510	Real Estate	237	1,557,940	2.41	243	1,585,320	2.25
4010	Automobiles and Parts	126	1,718,784	2.66	134	1,758,412	2.49
4020	Consumer Products and Services	183	1,913,318	2.96	186	1,956,988	2.78
4030	Media	67	855,689	1.32	70	865,756	1.23
4040	Retailers	112	3,759,920	5.81	113	3,760,306	5.33
4050	Travel and Leisure	119	1,291,519	2.00	120	1,293,560	1.83
4510	Food Beverage and Tobacco	204	2,069,811	3.20	216	2,430,707	3.45
4520	Personal Care Drug and Grocery Stores	105	1,444,935	2.23	107	1,445,279	2.05
5010	Construction and Materials	144	917,190	1.42	158	963,085	1.37
5020	Industrial Goods and Services	597	7,737,257	11.96	633	8,358,953	11.85
5510	Basic Resources	165	891,293	1.38	200	1,345,662	1.91
5520	Chemicals	172	1,062,190	1.64	185	1,138,708	1.61
6010	Energy	79	837,505	1.29	183	3,413,773	4.84
6510	Utilities	185	1,794,426	2.77	233	2,040,914	2.89
<b>Totals</b>		<b>3954</b>	<b>64,679,464</b>	<b>100.00</b>	<b>4294</b>	<b>70,512,325</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-World ex Fossil Fuels	FTSE All-World
Number of constituents	3954	4294
Net MCap (USDm)	64,679,464	70,512,325
Dividend Yield %	1.87	2
Constituent Sizes (Net MCap USDm)		
Average	16,358	16,421
Largest	2,893,933	2,893,933
Smallest	21	21
Median	2,626	2,501
Weight of Largest Constituent (%)	4.47	4.10
Top 10 Holdings (% Index MCap)	20.94	19.21

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