

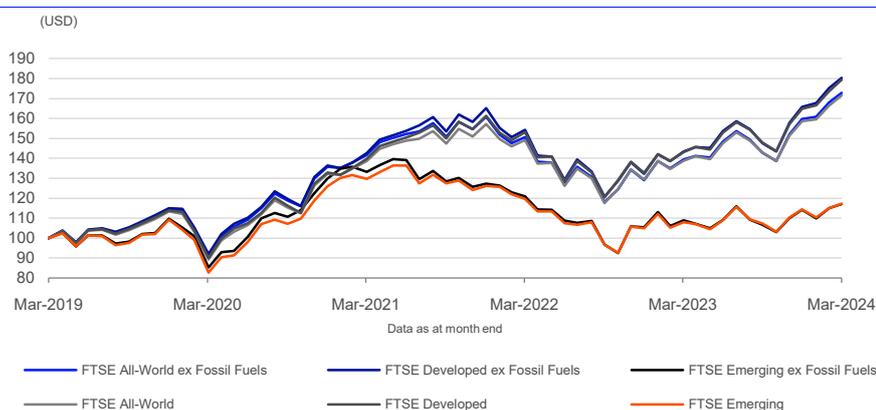
FTSE All-World ex Fossil Fuels Index Series

Data as at: 29 March 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	8.2	21.0	8.2	24.0	21.9	72.8	6.8	11.6	9.8	15.4	17.7
FTSE Developed ex Fossil Fuels	8.7	22.2	8.7	25.8	26.4	80.4	8.1	12.5	10.1	16.0	18.1
FTSE Emerging ex Fossil Fuels	2.4	9.6	2.4	7.5	-12.1	17.0	-4.2	3.2	11.2	15.7	18.1
FTSE All-World	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	17.7
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	18.1
FTSE Emerging	2.4	9.2	2.4	8.5	-9.6	17.2	-3.3	3.2	11.2	15.6	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	2.6	0.4	0.7	0.7	-10.9	-27.6	-33.0	-33.0
FTSE Developed ex Fossil Fuels	2.7	0.5	0.7	0.7	-10.8	-27.7	-33.4	-33.4
FTSE Emerging ex Fossil Fuels	0.7	-0.3	0.2	0.2	-11.7	-34.6	-37.3	-37.3
FTSE All-World	2.6	0.5	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Developed	2.7	0.6	0.7	0.7	-10.4	-26.1	-34.0	-34.0
FTSE Emerging	0.8	-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	ICB Sector	FTSE All-World ex Fossil Fuels (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	4.65	4.29	0.37
Apple Inc.	USA	Technology Hardware and Equipment	3.72	3.42	0.29
Nvidia	USA	Technology Hardware and Equipment	3.19	2.94	0.25
Amazon.Com	USA	Retailers	2.41	2.22	0.19
Meta Platforms Inc	USA	Software and Computer Services	1.60	1.47	0.13
Alphabet Class A	USA	Software and Computer Services	1.33	1.23	0.10
Alphabet Class C	USA	Software and Computer Services	1.14	1.05	0.09
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	0.98	0.90	0.08
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	0.87	0.80	0.07
JPMorgan Chase & Co	USA	Banks	0.86	0.79	0.07
Totals			20.75	19.11	

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 Breakdown

Country	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	1,127,051	1.68	108	1,365,936	1.87
Austria	6	29,273	0.04	7	35,994	0.05
Belgium	15	169,838	0.25	15	169,838	0.23
Brazil	77	294,995	0.44	82	419,170	0.57
Canada	42	1,546,549	2.30	48	1,749,134	2.40
Chile	21	40,959	0.06	21	40,959	0.06
China	1095	1,484,594	2.21	1241	1,917,559	2.63
Colombia	2	6,070	0.01	3	8,610	0.01
Czech Rep.	3	4,366	0.01	4	10,027	0.01
Denmark	17	588,544	0.88	17	588,544	0.81
Egypt	2	4,046	0.01	3	4,284	0.01
Finland	14	167,477	0.25	14	167,477	0.23
France	68	1,862,375	2.77	69	2,003,616	2.75
Germany	68	1,417,531	2.11	70	1,492,507	2.05
Greece	21	38,096	0.06	28	44,416	0.06
Hong Kong	68	328,157	0.49	72	357,326	0.49
Hungary	3	15,216	0.02	4	18,733	0.03
Iceland	10	7,510	0.01	11	7,877	0.01
India	202	1,147,626	1.71	228	1,513,179	2.07
Indonesia	31	128,165	0.19	42	147,141	0.20
Ireland	5	49,030	0.07	5	49,030	0.07
Israel	29	113,876	0.17	30	114,897	0.16
Italy	33	429,761	0.64	35	514,404	0.70
Japan	490	4,268,431	6.35	506	4,643,013	6.36
Korea	150	926,052	1.38	159	958,725	1.31
Kuwait	8	61,094	0.09	8	61,094	0.08
Malaysia	37	118,360	0.18	39	122,353	0.17
Mexico	35	202,713	0.30	38	225,980	0.31
Netherlands	30	848,560	1.26	31	862,193	1.18
New Zealand	15	52,532	0.08	15	52,532	0.07
Norway	15	79,668	0.12	18	112,814	0.15
Pakistan	-	-	-	1	282	0.00
Philippines	19	45,645	0.07	24	51,939	0.07
Poland	9	49,009	0.07	10	58,410	0.08
Portugal	3	21,167	0.03	4	28,355	0.04
Qatar	16	63,688	0.09	17	65,538	0.09
Romania	4	5,457	0.01	7	10,738	0.01
Saudi Arabia	57	289,567	0.43	60	335,809	0.46
Singapore	35	219,426	0.33	36	221,195	0.30
South Africa	37	201,016	0.30	40	210,899	0.29
Spain	23	449,482	0.67	25	475,631	0.65
Sweden	52	559,175	0.83	52	559,175	0.77
Switzerland	52	1,579,309	2.35	52	1,579,309	2.16
Taiwan	121	1,316,682	1.96	122	1,319,644	1.81
Thailand	46	114,029	0.17	50	135,590	0.19
Turkiye	95	81,054	0.12	109	85,458	0.12
UAE	27	115,616	0.17	31	120,185	0.16
UK	96	2,093,739	3.11	103	2,599,313	3.56
USA	552	42,468,872	63.17	578	45,339,634	62.13
Totals	3952	67,231,444	100.00	4292	72,976,465	100.00

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	18,789,568	27.95	422	19,119,726	26.20
1510	Telecommunications	126	2,058,958	3.06	129	2,062,369	2.83
2010	Health Care	340	7,868,990	11.70	350	7,873,633	10.79
3010	Banks	267	4,871,720	7.25	272	5,084,510	6.97
3020	Financial Services	203	2,487,199	3.70	211	3,268,017	4.48
3030	Insurance	129	2,260,392	3.36	129	2,260,392	3.10
3510	Real Estate	237	1,662,269	2.47	243	1,694,147	2.32
4010	Automobiles and Parts	126	1,770,492	2.63	134	1,808,108	2.48
4020	Consumer Products and Services	184	2,020,662	3.01	187	2,070,999	2.84
4030	Media	67	915,043	1.36	70	923,985	1.27
4040	Retailers	112	3,939,285	5.86	113	3,939,673	5.40
4050	Travel and Leisure	119	1,340,990	1.99	120	1,343,129	1.84
4510	Food Beverage and Tobacco	204	2,106,058	3.13	216	2,462,937	3.37
4520	Personal Care Drug and Grocery Stores	105	1,470,193	2.19	107	1,470,508	2.02
5010	Construction and Materials	144	949,601	1.41	158	998,276	1.37
5020	Industrial Goods and Services	594	8,056,925	11.98	630	8,668,588	11.88
5510	Basic Resources	165	881,147	1.31	200	1,313,828	1.80
5520	Chemicals	172	1,115,428	1.66	185	1,194,678	1.64
6010	Energy	79	883,444	1.31	183	3,396,931	4.65
6510	Utilities	185	1,783,083	2.65	233	2,022,031	2.77
Totals		3952	67,231,444	100.00	4292	72,976,465	100.00

Index Characteristics

Attributes	FTSE All-World ex Fossil Fuels	FTSE All-World
Number of constituents	3952	4292
Net MCap (USDm)	67,231,444	72,976,465
Dividend Yield %	1.80	1.92
Constituent Sizes (Net MCap USDm)		
Average	17,012	17,003
Largest	3,127,258	3,127,258
Smallest	22	22
Median	2,644	2,555
Weight of Largest Constituent (%)	4.65	4.29
Top 10 Holdings (% Index MCap)	20.74	19.11

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