

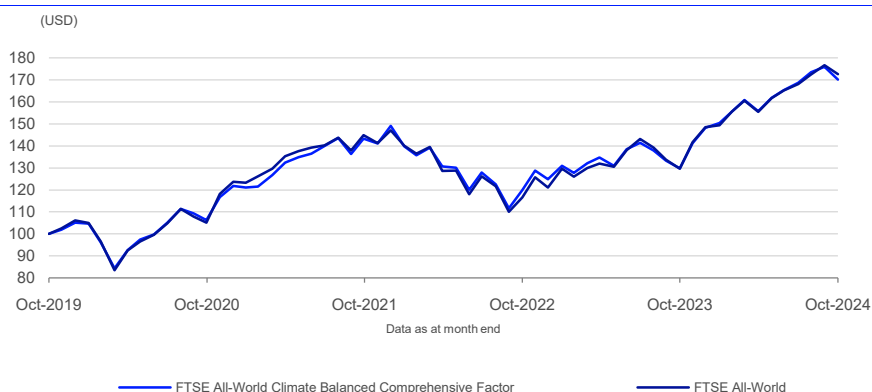
FTSE All-World Climate Balanced Comprehensive Factor Index

Data as at: 31 October 2024

The FTSE All-World Climate Balanced Comprehensive Factor Index incorporates three key climate change considerations (operational carbon emissions, fossil fuel reserves and green revenues) alongside exposure to five factor characteristics. The index targets 60% reduction in operational carbon emissions intensity, 70% reduction in fossil fuel reserve intensity and 70% uplift in green revenues ratio and provides targeted exposure to five recognized factors that contribute to equity market performance – Quality, Value, Momentum, Low Volatility and Size.

The index applies the following exclusions: Tobacco Production, Thermal Coal Extraction (greater than or equal to 50% of revenues), Controversial Weapons, and Controversial Conduct (companies considered non-compliant against UNGC Principles).

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 Climate Balanced Comprehensive Factor	0.9	9.3	14.8	31.1	18.8	70.2	5.9	11.2	9.4	14.4	16.6
FTSE All-World	2.6	11.0	16.2	33.1	19.1	72.6	6.0	11.5	10.1	15.9	17.4

* 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

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-World Climate Balanced Comprehensive Factor	8.1	0.5	6.5	25.8	-6.9	26.1	15.8	22.4	-16.2	18.7
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available 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 (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World Climate Balanced Comprehensive Factor	3.2	0.4	0.7	0.7	-8.1	-25.3	-32.8	-32.8
FTSE All-World	3.1	0.4	0.7	0.6	-8.2	-26.0	-33.7	-33.7

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/Market	ICB Industry	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Technology	3,481,800	4.57
Apple Inc.	USA	Technology	3,299,620	4.33
Taiwan Semiconductor Manufacturing	Taiwan	Technology	3,140,290	4.12
Berkshire Hathaway B	USA	Financials	2,427,359	3.19
Nvidia	USA	Technology	1,915,338	2.52
Costco Wholesale Corp	USA	Consumer Discretionary	1,146,060	1.51
Berkshire Hathaway -CL A	USA	Financials	961,878	1.26
Alphabet Class A	USA	Technology	843,152	1.11
Alphabet Class C	USA	Technology	755,950	0.99
Amazon.Com	USA	Consumer Discretionary	751,226	0.99
Totals			18,722,673	24.59

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

19 November 2018

Base Date

16 November 2011

Base Value

1000

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	19	1,265,781	1.66
Austria	1	50,413	0.07
Belgium	3	172,636	0.23
Brazil	9	547,747	0.72
Canada	22	1,582,343	2.08
China	23	1,337,297	1.76
Denmark	3	442,333	0.58
Finland	3	427,023	0.56
France	22	1,927,278	2.53
Germany	20	1,918,495	2.52
Greece	1	27,482	0.04
Hong Kong	5	234,502	0.31
Hungary	2	81,925	0.11
India	56	4,138,644	5.44
Ireland	1	35,555	0.05
Israel	1	31,192	0.04
Italy	10	939,237	1.23
Japan	83	6,497,636	8.53
Korea	17	925,467	1.22
Malaysia	4	173,874	0.23
Mexico	4	160,968	0.21
Netherlands	6	675,770	0.89
New Zealand	2	90,253	0.12
Norway	4	339,075	0.45
Philippines	1	41,279	0.05
Poland	3	67,238	0.09
Qatar	1	48,241	0.06
Romania	1	51,277	0.07
Saudi Arabia	1	55,732	0.07
Singapore	8	574,722	0.75
South Africa	2	101,612	0.13
Spain	8	439,083	0.58
Sweden	24	2,401,418	3.15
Switzerland	21	2,646,458	3.48
Taiwan	23	4,799,919	6.30
Thailand	1	68,183	0.09
Turkiye	2	74,948	0.10
UAE	2	92,776	0.12
UK	38	3,254,117	4.27
USA	225	37,397,219	49.12
Totals	682	76,137,150	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	73	20,571,309	27.02
15	Telecommunications	37	3,518,243	4.62
20	Health Care	56	4,898,824	6.43
30	Financials	114	10,974,420	14.41
35	Real Estate	8	532,599	0.70
40	Consumer Discretionary	97	9,537,731	12.53
45	Consumer Staples	49	4,809,789	6.32
50	Industrials	175	15,817,454	20.77
55	Basic Materials	14	935,319	1.23
60	Energy	25	2,416,648	3.17
65	Utilities	34	2,124,814	2.79
Totals		682	76,137,150	100.00

Index Characteristics

Attributes	FTSE All-World Climate Balanced Comprehensive Factor
Number of constituents	682
Dividend Yield %	1.98
Constituent (Wgt %)	
Average	0.15
Largest	4.57
Median	0.07
Top 10 Holdings (Wgt %)	24.59

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