

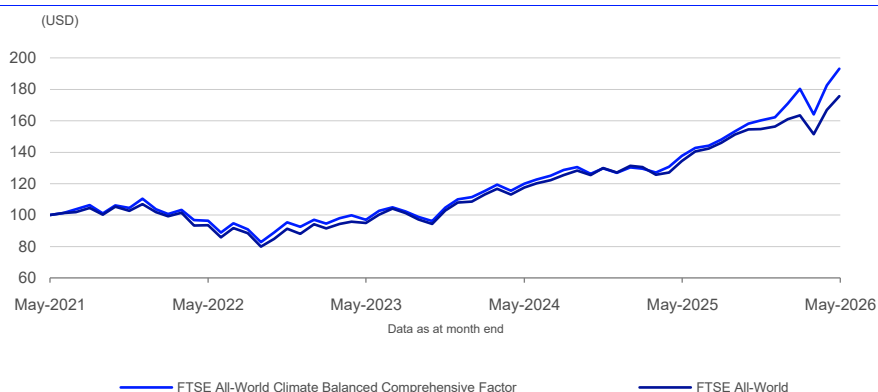
FTSE All-World Climate Balanced Comprehensive Factor Index

Data as at: 29 May 2026

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	7.1	20.6	19.0	40.3	98.9	93.1	25.8	14.1	10.8	12.2	15.1
FTSE All-World	7.5	13.6	12.3	30.7	85.1	75.7	22.8	11.9	10.3	12.2	14.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE All-World Climate Balanced Comprehensive Factor	6.5	25.8	-6.9	26.1	15.8	22.4	-16.2	18.7	15.4	27.9
FTSE All-World	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1

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	3.6	2.1	0.9	1.0	-9.9	-12.6	-25.3	-32.8
FTSE All-World	2.9	1.8	0.8	0.9	-9.3	-15.6	-26.0	-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 %
Apple Inc.	USA	Technology	5,072,702	4.77
Taiwan Semiconductor Manufacturing	Taiwan	Technology	5,030,749	4.73
Microsoft Corp	USA	Technology	3,848,143	3.62
Samsung Electronics	Korea	Telecommunications	3,796,073	3.57
Alphabet Class A	USA	Technology	2,669,779	2.51
SK Hynix	Korea	Technology	2,487,149	2.34
Alphabet Class C	USA	Technology	2,163,124	2.03
Delta Electronics	Taiwan	Industrials	1,699,799	1.60
Cisco Systems	USA	Telecommunications	1,179,797	1.11
Johnson & Johnson	USA	Health Care	925,222	0.87
Totals			28,872,536	27.15

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	1,214,690	1.14
Austria	2	99,311	0.09
Belgium	6	333,451	0.31
Brazil	14	835,318	0.79
Canada	36	2,943,349	2.77
Chile	2	99,295	0.09
China	18	1,292,226	1.22
Denmark	3	127,706	0.12
Egypt	1	83,497	0.08
Finland	6	619,975	0.58
France	30	3,428,852	3.22
Germany	20	2,392,262	2.25
Greece	1	29,192	0.03
Hong Kong	7	398,543	0.37
Hungary	2	122,364	0.12
India	18	942,874	0.89
Indonesia	1	21,165	0.02
Ireland	1	45,942	0.04
Israel	5	473,772	0.45
Italy	9	800,698	0.75
Japan	120	10,969,197	10.32
Korea	27	9,371,580	8.81
Kuwait	3	122,148	0.11
Malaysia	3	123,384	0.12
Mexico	7	365,656	0.34
Netherlands	7	1,153,477	1.08
Norway	4	267,333	0.25
Poland	2	129,946	0.12
Portugal	1	70,031	0.07
Qatar	1	41,603	0.04
Romania	2	128,943	0.12
Saudi Arabia	1	116,001	0.11
Singapore	12	1,128,407	1.06
South Africa	3	210,462	0.20
Spain	12	1,753,256	1.65
Sweden	17	2,013,303	1.89
Switzerland	21	2,706,140	2.54
Taiwan	11	7,781,022	7.32
Thailand	4	162,576	0.15
UAE	5	261,242	0.25
UK	43	4,022,665	3.78
USA	232	47,130,115	44.32
Totals	739	106,332,970	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	59	31,704,260	29.82
15	Telecommunications	36	9,006,472	8.47
20	Health Care	48	5,810,037	5.46
30	Financials	151	12,249,268	11.52
35	Real Estate	41	2,769,870	2.60
40	Consumer Discretionary	91	9,794,597	9.21
45	Consumer Staples	47	5,405,380	5.08
50	Industrials	180	21,450,829	20.17
55	Basic Materials	24	2,152,442	2.02
60	Energy	26	2,775,348	2.61
65	Utilities	36	3,214,467	3.02
Totals		739	106,332,970	100.00

Index Characteristics

Attributes	FTSE All-World Climate Balanced Comprehensive Factor
Number of constituents	739
Dividend Yield %	1.80
Constituent (Wgt %)	
Average	0.14
Largest	4.77
Median	0.06
Top 10 Holdings (Wgt %)	27.15

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info@ftserussell.com

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 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659