

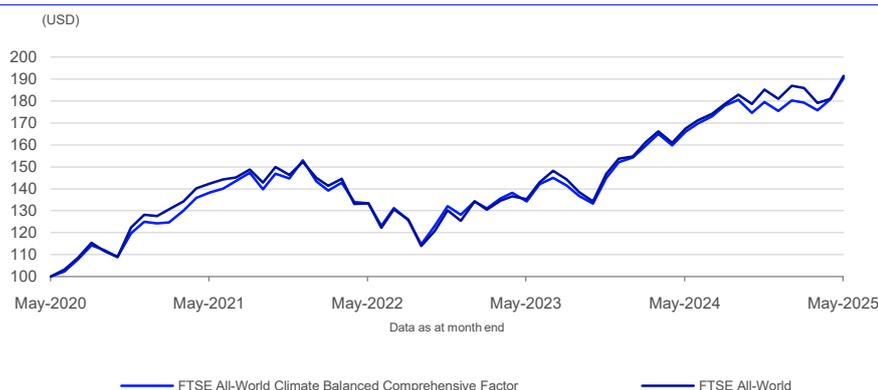
# FTSE All-World Climate Balanced Comprehensive Factor Index

Data as at: 30 May 2025

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	6.3	6.1	8.5	14.7	42.8	90.5	12.6	13.8	12.7	13.5	14.4
FTSE All-World	3.0	3.4	5.8	14.3	43.5	91.5	12.8	13.9	14.4	14.6	15.1

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE All-World Climate Balanced Comprehensive Factor	0.5	6.5	25.8	-6.9	26.1	15.8	22.4	-16.2	18.7	15.4
FTSE All-World	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7

## 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	1.2	0.9	1.0	0.7	-12.6	-15.2	-25.3	-32.8
FTSE All-World	1.0	0.9	0.9	0.7	-15.6	-16.2	-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 %
Taiwan Semiconductor Manufacturing	Taiwan	Technology	4,117,981	4.95
Apple Inc.	USA	Technology	2,493,618	2.99
Microsoft Corp	USA	Technology	2,288,085	2.75
Alphabet Class A	USA	Technology	1,796,716	2.16
Berkshire Hathaway B	USA	Financials	1,723,172	2.07
Alphabet Class C	USA	Technology	1,564,666	1.88
Walmart	USA	Consumer Discretionary	1,244,627	1.49
Costco Wholesale Corp	USA	Consumer Discretionary	1,178,644	1.42
SAP	Germany	Technology	1,069,731	1.28
Amazon.Com	USA	Consumer Discretionary	999,339	1.20
<b>Totals</b>			<b>18,476,579</b>	<b>22.19</b>

**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	16	1,593,374	1.91
Austria	2	173,286	0.21
Belgium	4	321,363	0.39
Brazil	5	309,236	0.37
Canada	19	1,612,669	1.94
Chile	1	41,499	0.05
China	34	3,266,940	3.92
Denmark	2	85,547	0.10
Finland	8	876,415	1.05
France	25	2,611,694	3.14
Germany	25	4,335,686	5.21
Greece	3	117,744	0.14
Hong Kong	4	175,359	0.21
Hungary	4	215,155	0.26
India	15	921,883	1.11
Indonesia	2	48,431	0.06
Israel	6	424,830	0.51
Italy	12	1,040,391	1.25
Japan	83	6,965,863	8.37
Korea	12	1,006,840	1.21
Kuwait	1	36,879	0.04
Malaysia	5	222,218	0.27
Mexico	2	111,694	0.13
Netherlands	7	732,978	0.88
New Zealand	1	59,880	0.07
Norway	6	516,316	0.62
Poland	1	45,949	0.06
Qatar	1	32,198	0.04
Romania	1	36,869	0.04
Saudi Arabia	1	146,892	0.18
Singapore	10	1,093,542	1.31
South Africa	3	214,249	0.26
Spain	11	1,086,275	1.30
Sweden	19	1,848,080	2.22
Switzerland	18	2,540,488	3.05
Taiwan	13	5,675,325	6.82
Thailand	3	308,255	0.37
Turkiye	2	43,758	0.05
UAE	6	683,780	0.82
UK	37	4,324,194	5.19
USA	199	37,368,097	44.87
<b>Totals</b>	<b>629</b>	<b>83,272,126</b>	<b>100.00</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	61	19,162,649	23.01
15	Telecommunications	41	5,994,309	7.20
20	Health Care	39	4,045,877	4.86
30	Financials	124	12,779,815	15.35
35	Real Estate	26	2,125,108	2.55
40	Consumer Discretionary	87	11,741,047	14.10
45	Consumer Staples	40	4,828,741	5.80
50	Industrials	153	16,962,996	20.37
55	Basic Materials	15	1,104,640	1.33
60	Energy	23	2,615,874	3.14
65	Utilities	20	1,911,070	2.29
<b>Totals</b>		<b>629</b>	<b>83,272,126</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-World Climate Balanced Comprehensive Factor
Number of constituents	629
Dividend Yield %	2.14
Constituent (Wgt %)	
Average	0.16
Largest	4.95
Median	0.08
Top 10 Holdings (Wgt %)	22.19

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