

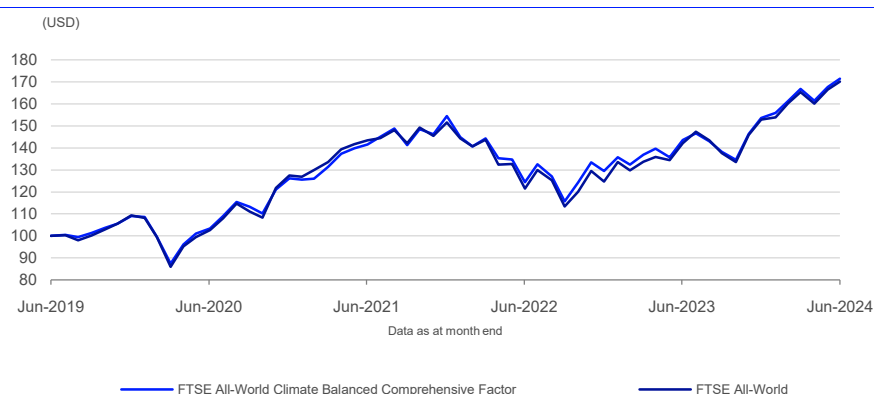
# FTSE All-World Climate Balanced Comprehensive Factor Index

Data as at: 28 June 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	2.8	11.5	11.5	19.4	21.1	71.4	6.6	11.4	8.2	14.0	16.5
FTSE All-World	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	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	2.4	0.5	0.7	0.7	-9.1	-25.3	-32.8	-32.8
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-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	3,176,675	4.28
Nvidia	USA	Technology	2,256,169	3.04
Amazon.Com	USA	Consumer Discretionary	1,853,421	2.50
Apple Inc.	USA	Technology	1,743,113	2.35
Berkshire Hathaway B	USA	Financials	1,481,241	1.99
Alphabet Class A	USA	Technology	1,415,243	1.91
Alphabet Class C	USA	Technology	1,262,545	1.70
Lilly (Eli) & Co	USA	Health Care	1,162,459	1.57
Taiwan Semiconductor Manufacturing	Taiwan	Technology	1,098,786	1.48
Meta Platforms Inc	USA	Technology	950,904	1.28
Totals			16,400,555	22.09

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	21	1,197,590	1.61
Brazil	15	976,215	1.31
Canada	25	1,955,571	2.63
China	17	866,120	1.17
Denmark	3	763,224	1.03
Finland	2	85,737	0.12
France	22	1,521,110	2.05
Germany	19	1,468,047	1.98
Hong Kong	4	184,910	0.25
Hungary	4	137,506	0.19
India	51	3,214,087	4.33
Indonesia	3	71,496	0.10
Italy	9	939,996	1.27
Japan	124	8,418,194	11.34
Korea	14	824,232	1.11
Malaysia	3	112,327	0.15
Mexico	6	225,424	0.30
Netherlands	12	814,920	1.10
New Zealand	2	107,921	0.15
Norway	4	208,205	0.28
Poland	4	271,688	0.37
Portugal	1	48,378	0.07
Romania	1	50,657	0.07
Saudi Arabia	8	209,273	0.28
Singapore	8	563,577	0.76
South Africa	1	33,692	0.05
Spain	5	348,629	0.47
Sweden	18	1,490,617	2.01
Switzerland	20	1,882,140	2.53
Taiwan	38	3,434,972	4.63
Turkiye	3	215,892	0.29
UAE	2	78,156	0.11
UK	35	3,623,136	4.88
USA	240	37,908,410	51.05
Totals	744	74,252,047	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	87	18,104,844	24.38
15	Telecommunications	32	2,513,620	3.39
20	Health Care	58	6,779,195	9.13
30	Financials	150	11,995,124	16.15
35	Real Estate	15	705,068	0.95
40	Consumer Discretionary	111	10,527,122	14.18
45	Consumer Staples	57	5,517,994	7.43
50	Industrials	164	12,897,029	17.37
55	Basic Materials	17	970,899	1.31
60	Energy	18	1,336,850	1.80
65	Utilities	35	2,904,303	3.91
Totals		744	74,252,047	100.00

Index Characteristics

Attributes	FTSE All-World Climate Balanced Comprehensive Factor
Number of constituents	744
Dividend Yield %	2.08
Constituent (Wgt %)	
Average	0.13
Largest	4.28
Median	0.07
Top 10 Holdings (Wgt %)	22.10

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