

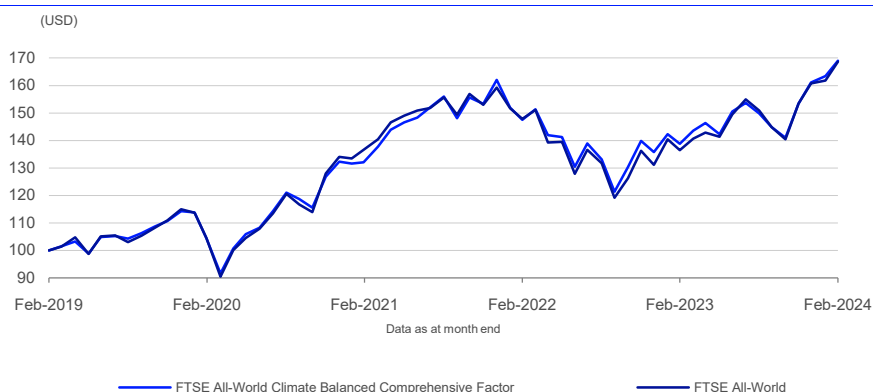
# FTSE All-World Climate Balanced Comprehensive Factor Index

Data as at: 29 February 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	10.2	12.8	4.9	21.8	28.0	69.1	8.6	11.1	8.6	14.0	16.6
FTSE All-World	9.9	11.8	4.9	23.6	23.5	68.6	7.3	11.0	10.1	15.3	17.7

\* 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	0.6	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	ICB Industry	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Technology	2,820,726	3.93
Apple Inc.	USA	Technology	2,526,027	3.52
Alphabet Class A	USA	Technology	1,284,735	1.79
Alphabet Class C	USA	Technology	1,153,246	1.61
Taiwan Semiconductor Manufacturing	Taiwan	Technology	1,111,497	1.55
Cisco Systems	USA	Telecommunications	957,627	1.33
Nvidia	USA	Technology	760,609	1.06
General Electric	USA	Industrials	681,223	0.95
Novo-Nordisk B	Denmark	Health Care	660,264	0.92
McKesson	USA	Consumer Staples	582,361	0.81
Totals			12,538,317	17.48

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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	29	1,506,514	2.10
Belgium	3	93,346	0.13
Brazil	5	319,106	0.44
Canada	29	2,057,418	2.87
Chile	1	23,371	0.03
China	18	755,533	1.05
Denmark	4	938,045	1.31
Finland	4	138,847	0.19
France	36	3,223,794	4.49
Germany	26	2,573,508	3.59
Greece	3	187,204	0.26
Hong Kong	4	132,474	0.18
Hungary	2	72,488	0.10
India	28	1,513,915	2.11
Indonesia	4	130,980	0.18
Italy	13	1,298,019	1.81
Japan	101	6,984,553	9.74
Korea	13	1,110,190	1.55
Kuwait	2	54,772	0.08
Malaysia	3	95,592	0.13
Mexico	13	565,607	0.79
Netherlands	11	820,408	1.14
New Zealand	2	101,140	0.14
Norway	3	121,333	0.17
Poland	1	46,003	0.06
Portugal	1	49,240	0.07
Qatar	1	15,722	0.02
Saudi Arabia	2	70,763	0.10
Singapore	9	396,906	0.55
South Africa	4	121,784	0.17
Spain	10	989,409	1.38
Sweden	12	740,178	1.03
Switzerland	22	1,771,708	2.47
Taiwan	32	2,922,925	4.07
Thailand	4	107,944	0.15
Turkiye	1	12,240	0.02
UAE	1	29,944	0.04
UK	45	3,916,871	5.46
USA	258	35,728,558	49.80
<b>Totals</b>	<b>760</b>	<b>71,738,357</b>	<b>100.00</b>

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	77	16,121,761	22.47
15	Telecommunications	32	3,304,011	4.61
20	Health Care	60	6,481,299	9.03
30	Financials	127	7,749,812	10.80
35	Real Estate	14	920,583	1.28
40	Consumer Discretionary	107	10,376,523	14.46
45	Consumer Staples	76	5,930,082	8.27
50	Industrials	185	15,005,750	20.92
55	Basic Materials	29	1,880,683	2.62
60	Energy	21	1,631,918	2.27
65	Utilities	32	2,335,933	3.26
Totals		760	71,738,357	100.00

Index Characteristics

Attributes	FTSE All-World Climate Balanced Comprehensive Factor
Number of constituents	760
Dividend Yield %	2.22
Constituent (Wgt %)	
Average	0.13
Largest	3.93
Median	0.07
Top 10 Holdings (Wgt %)	17.47

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