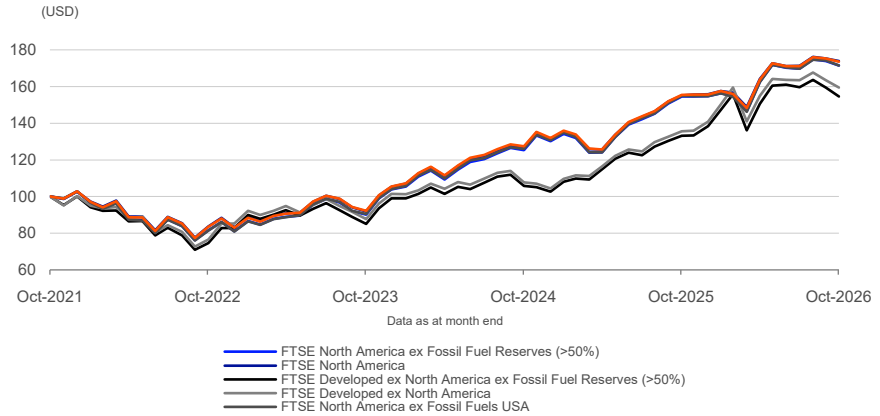
FTSE North America ex Fossil Fuel Reserves Indices

Data as at: 30 October 2026

Market participants are increasingly looking to manage carbon exposure in their investments, and reduce write-off or downward revaluation risks associated with stranded assets. Stranded assets are fossil fuels deposits, including oil, gas and coal, that must remain unburned or in the ground in order for the world to avoid the worst impacts of climate change.

The FTSE North America ex Fossil Fuels Reserves Indices are capitalisation-weighted indices designed to represent the performance of constituents of the underlying index after the exclusion of companies that have a certain revenue and/or reserve exposure to fossil fuels.

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 North America ex Fossil Fuel Reserves (>50%)	1.0	5.4	10.8	11.0	90.3	71.5	23.9	11.4	13.3	13.5	15.8
FTSE North America	1.5	5.9	11.7	12.1	89.1	73.9	23.7	11.7	12.5	13.0	15.4
FTSE Developed ex North America ex Fossil Fuel Reserves (>50%)	-3.2	2.7	11.8	16.1	81.9	54.7	22.1	9.1	16.8	16.3	17.1
FTSE Developed ex North America	-2.4	3.0	13.3	17.7	81.8	59.6	22.0	9.8	15.9	16.0	16.6
FTSE North America ex Fossil Fuels USA	1.0	5.5	10.8	10.7	89.7	71.5	23.8	11.4	13.4	13.7	15.9
FTSE USA	1.5	5.9	11.6	11.6	88.4	73.6	23.5	11.7	12.6	13.2	15.5

* 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

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax indexes are also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE North America ex Fossil Fuel Reserves (>50%)	11.6	23.1	-4.5	32.4	22.3	26.3	-21.1	28.1	25.3	19.0
FTSE North America	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6	24.6	18.6
FTSE Developed ex North America ex Fossil Fuel Reserves (>50%)	0.3	27.1	-14.5	23.1	11.9	10.2	-17.2	19.4	3.7	34.8
FTSE Developed ex North America	2.0	27.1	-14.0	22.1	10.5	10.4	-14.9	18.9	3.0	34.8
FTSE North America ex Fossil Fuels USA	11.1	23.3	-4.0	32.5	22.8	26.2	-21.4	28.6	25.7	18.3
FTSE USA	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1	25.1	18.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE North America ex Fossil Fuel Reserves (>50%)	0.8	1.8	0.7	1.0	-9.9	-19.1	-26.9	-33.8
FTSE North America	1.0	1.9	0.8	1.0	-8.9	-18.7	-25.1	-34.4
FTSE Developed ex North America ex Fossil Fuel Reserves (>50%)	0.9	1.3	0.5	0.6	-12.7	-14.2	-30.9	-33.2
FTSE Developed ex North America	1.1	1.4	0.6	0.6	-11.6	-14.2	-29.0	-34.3
FTSE North America ex Fossil Fuels USA	0.8	1.8	0.7	1.0	-10.1	-19.4	-27.1	-33.6
FTSE USA	0.9	1.8	0.8	1.0	-9.1	-18.9	-25.3	-34.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents - FTSE North America ex Fossil Fuels

Constituent	Country/Market	ICB Sector	FTSE North America ex Fossil Fuel Reserves (>50%) (Wgt %)	FTSE North America (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware and Equipment	7.65	7.28	0.37
Nvidia	USA	Technology Hardware and Equipment	7.33	6.97	0.36
Microsoft Corp	USA	Software and Computer Services	5.95	5.66	0.29
Amazon.Com	USA	Retailers	3.58	3.41	0.17
Alphabet Class A	USA	Software and Computer Services	2.50	2.38	0.12
Broadcom	USA	Technology Hardware and Equipment	2.33	2.22	0.11
Meta Platforms Inc	USA	Software and Computer Services	2.07	1.97	0.10
Alphabet Class C	USA	Software and Computer Services	2.03	1.93	0.10
Tesla	USA	Automobiles and Parts	1.79	1.71	0.09
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.74	1.65	0.08
Totals			**36.97**	**35.18**	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

29 April 2014

Base Date

30 December 2005

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available End of Day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in March and September

Top 10 Constituents - FTSE North America ex Fossil Fuels USA

Constituent	Country/Market	ICB Sector	FTSE North America ex Fossil Fuels USA (Wgt %)	FTSE USA (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware and Equipment	7.99	7.63	0.35
Nvidia	USA	Technology Hardware and Equipment	7.65	7.31	0.34
Microsoft Corp	USA	Software and Computer Services	6.22	5.94	0.28
Amazon.Com	USA	Retailers	3.74	3.57	0.17
Alphabet Class A	USA	Software and Computer Services	2.61	2.50	0.12
Broadcom	USA	Technology Hardware and Equipment	2.43	2.32	0.11
Meta Platforms Inc	USA	Software and Computer Services	2.17	2.07	0.10
Alphabet Class C	USA	Software and Computer Services	2.12	2.03	0.09
Tesla	USA	Automobiles and Parts	1.87	1.79	0.08
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.81	1.73	0.08
Totals			**38.61**	**36.89**	

Country/Market Breakdown - FTSE North America ex Fossil Fuels

	FTSE North America ex Fossil Fuel Reserves (>50%)		FTSE North America		
Country/Market	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
Canada	80	4.27	87	4.67	-0.40
USA	467	95.73	483	95.33	0.40
Totals	**547**	**100.00**	**570**	**100.00**	

ICB Supersector Breakdown - FTSE North America ex Fossil Fuels

		FTSE North America ex Fossil Fuel Reserves (>50%)		FTSE North America		
ICB Code	**ICB Supersector**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
1010	Technology	84	43.21	84	41.11	2.09
1510	Telecommunications	15	2.12	15	2.02	0.10
2010	Health Care	48	9.61	48	9.15	0.47
3010	Banks	22	4.74	22	4.51	0.23
3020	Financial Services	33	3.33	36	4.64	-1.31
3030	Insurance	27	2.03	27	1.93	0.10
3510	Real Estate	23	1.68	24	1.62	0.06
4010	Automobiles and Parts	6	2.05	6	1.95	0.10
4020	Consumer Products and Services	17	0.90	17	0.85	0.04
4030	Media	10	0.96	10	0.91	0.05
4040	Retailers	24	6.97	24	6.63	0.34
4050	Travel and Leisure	20	1.57	20	1.49	0.08
4510	Food Beverage and Tobacco	15	2.14	15	2.04	0.10
4520	Personal Care Drug and Grocery Stores	15	1.62	15	1.54	0.08
5010	Construction and Materials	12	0.73	12	0.69	0.04
5020	Industrial Goods and Services	92	10.48	93	10.08	0.40
5510	Basic Resources	26	1.29	26	1.22	0.06
5520	Chemicals	7	0.71	7	0.68	0.03
6010	Energy	15	1.47	32	4.57	-3.10
6510	Utilities	36	2.39	37	2.35	0.05
Totals		**547**	**100.00**	**570**	**100.00**	

ICB Supersector Breakdown - FTSE North America ex Fossil Fuels USA

		FTSE North America ex Fossil Fuels USA		FTSE USA		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	77	44.62	77	42.64	1.98
1510	Telecommunications	12	2.19	12	2.09	0.10
2010	Health Care	48	10.04	48	9.60	0.45
3010	Banks	16	3.52	16	3.36	0.16
3020	Financial Services	29	3.29	32	4.69	-1.40
3030	Insurance	20	1.71	20	1.63	0.08
3510	Real Estate	22	1.75	23	1.69	0.06
4010	Automobiles and Parts	5	2.12	5	2.02	0.09
4020	Consumer Products and Services	15	0.90	15	0.86	0.04
4030	Media	10	1.00	10	0.95	0.04
4040	Retailers	20	7.12	20	6.80	0.32
4050	Travel and Leisure	19	1.60	19	1.53	0.07
4510	Food Beverage and Tobacco	14	2.23	14	2.13	0.10
4520	Personal Care Drug and Grocery Stores	12	1.61	12	1.54	0.07
5010	Construction and Materials	9	0.70	9	0.67	0.03
5020	Industrial Goods and Services	83	10.61	84	10.26	0.35
5510	Basic Resources	8	0.65	8	0.62	0.03
5520	Chemicals	6	0.69	6	0.66	0.03
6010	Energy	12	1.36	22	3.99	-2.62
6510	Utilities	30	2.29	31	2.26	0.03
Totals		**467**	**100.00**	**483**	**100.00**	

Index Characteristics

Attributes	FTSE North America ex Fossil Fuel Reserves (>50%)	FTSE North America	FTSE North America ex Fossil Fuels USA	FTSE USA
Number of constituents	547	570	467	483
Net MCap (USDm)	64,993,094	68,303,297	62,219,043	65,111,444
Dividend Yield %	1.10	1.14	1.07	1.09
Constituent Sizes (Net MCap USDm)				
Average	118,817	119,830	133,231	134,806
Largest	4,970,503	4,970,503	4,970,503	4,970,503
Smallest	546	546	754	754
Median	42,843	43,107	46,812	46,970
Weight of Largest Constituent (%)	7.65	7.28	7.99	7.63
Top 10 Holdings (% Index MCap)	36.97	35.18	38.62	36.90

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