

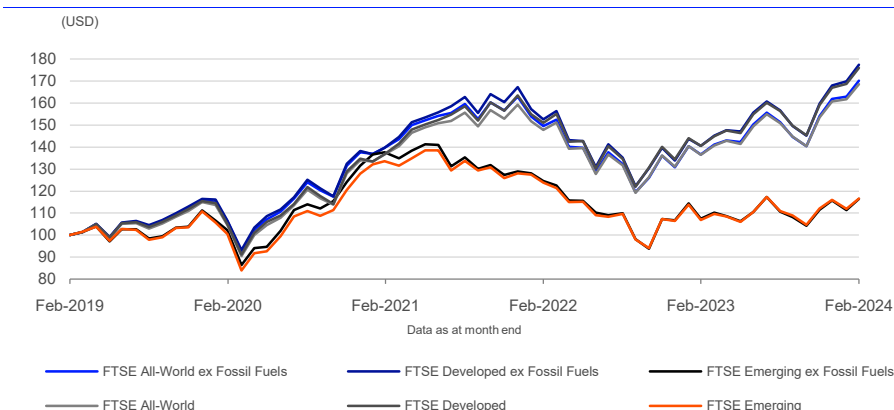
FTSE All-World ex Fossil Fuels Index Series

Data as at: 29 February 2024

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 All-World ex Fossil Fuels Index Series is a capitalisation-weighted index designed to represent the performance of constituents of the FTSE All-World 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 All-World ex Fossil Fuels	10.5	12.5	5.2	24.5	21.9	70.2	6.8	11.2	10.2	15.5	17.6
FTSE Developed ex Fossil Fuels	11.1	13.3	5.6	26.3	27.0	77.5	8.3	12.2	10.6	16.1	18.1
FTSE Emerging ex Fossil Fuels	4.4	5.2	0.6	8.4	-15.4	16.4	-5.4	3.1	11.8	16.0	18.1
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
FTSE Developed	10.5	12.5	5.3	25.2	28.6	76.0	8.7	12.0	10.5	15.8	18.1
FTSE Emerging	4.1	5.1	0.5	9.2	-12.7	16.7	-4.4	3.1	11.8	15.8	18.2

* 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 ex Fossil Fuels	6.6	-0.1	7.3	25.4	-9.0	28.3	18.7	18.4	-19.7	23.7
FTSE Developed ex Fossil Fuels	6.6	1.4	7.0	24.6	-8.3	29.1	18.7	21.0	-20.0	25.5
FTSE Emerging ex Fossil Fuels	5.7	-14.5	10.8	33.6	-14.9	21.0	18.3	-1.9	-17.3	8.5
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1

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 rules are freely available on the FTSE website.

Availability

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

Industry Classification Benchmark

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 ex Fossil Fuels	2.3	0.4	0.6	0.6	-10.9	-27.6	-33.0	-33.0
FTSE Developed ex Fossil Fuels	2.4	0.5	0.7	0.7	-10.8	-27.7	-33.4	-33.4
FTSE Emerging ex Fossil Fuels	0.7	-0.4	0.2	0.2	-11.7	-34.6	-37.3	-37.3
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Developed	2.3	0.5	0.7	0.6	-10.4	-26.1	-34.0	-34.0
FTSE Emerging	0.7	-0.3	0.2	0.2	-11.3	-32.9	-34.8	-35.7

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

Top 10 Constituents - FTSE All-World ex Fossil Fuels

Constituent	Country	ICB Sector	FTSE All-World ex Fossil Fuels (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	4.70	4.33	0.37
Apple Inc.	USA	Technology Hardware and Equipment	4.07	3.75	0.32
Nvidia	USA	Technology Hardware and Equipment	2.87	2.65	0.23
Amazon.Com	USA	Retailers	2.43	2.24	0.19
Meta Platforms Inc	USA	Software and Computer Services	1.66	1.53	0.13
Alphabet Class A	USA	Software and Computer Services	1.26	1.16	0.10
Alphabet Class C	USA	Software and Computer Services	1.07	0.99	0.08
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	0.97	0.90	0.08
Broadcom	USA	Technology Hardware and Equipment	0.86	0.79	0.07
Tesla	USA	Automobiles and Parts	0.85	0.78	0.07
Totals			20.74	19.12	

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

Developed - 29 April 2014

All-World and Emerging - 28 April 2015

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

Country Breakdown

Country	FTSE All-World ex Fossil Fuels			FTSE All-World		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	97	1,096,892	1.68	109	1,332,052	1.88
Austria	7	28,322	0.04	8	34,577	0.05
Belgium	15	155,318	0.24	15	155,318	0.22
Brazil	78	295,029	0.45	83	431,131	0.61
Canada	42	1,481,359	2.27	49	1,679,371	2.37
Chile	20	36,515	0.06	21	39,639	0.06
China	1094	1,478,048	2.26	1237	1,884,667	2.66
Colombia	4	8,373	0.01	5	11,133	0.02
Czech Rep.	3	4,306	0.01	5	10,015	0.01
Denmark	18	569,027	0.87	18	569,027	0.80
Egypt	2	5,716	0.01	3	6,138	0.01
Finland	15	173,975	0.27	15	173,975	0.25
France	70	1,820,521	2.79	71	1,960,694	2.76
Germany	71	1,376,607	2.11	73	1,445,747	2.04
Greece	22	37,789	0.06	26	43,321	0.06
Hong Kong	72	348,702	0.53	76	379,482	0.53
Hungary	3	15,761	0.02	4	19,208	0.03
Iceland	9	6,817	0.01	10	8,098	0.01
India	188	1,079,069	1.65	213	1,439,042	2.03
Indonesia	32	129,205	0.20	42	147,632	0.21
Ireland	5	46,068	0.07	5	46,068	0.06
Israel	29	111,511	0.17	30	112,559	0.16
Italy	32	396,450	0.61	34	478,866	0.67
Japan	494	4,189,089	6.41	511	4,538,109	6.39
Korea	148	873,181	1.34	157	906,923	1.28
Kuwait	9	62,732	0.10	9	62,732	0.09
Malaysia	37	114,207	0.17	39	118,180	0.17
Mexico	36	194,760	0.30	39	214,479	0.30
Netherlands	30	822,092	1.26	31	835,036	1.18
New Zealand	15	52,599	0.08	15	52,599	0.07
Norway	15	78,087	0.12	18	109,161	0.15
Pakistan	-	-	-	1	288	0.00
Philippines	23	51,703	0.08	26	53,640	0.08
Poland	9	49,141	0.08	10	58,094	0.08
Portugal	3	22,563	0.03	4	30,442	0.04
Qatar	16	66,034	0.10	17	68,028	0.10
Romania	4	5,135	0.01	6	9,599	0.01
Saudi Arabia	53	277,182	0.42	56	324,382	0.46
Singapore	34	210,029	0.32	35	211,899	0.30
South Africa	38	194,799	0.30	41	204,797	0.29
Spain	21	337,282	0.52	24	432,922	0.61
Sweden	55	563,721	0.86	55	563,721	0.79
Switzerland	52	1,569,596	2.40	52	1,569,596	2.21
Taiwan	118	1,211,453	1.85	119	1,214,659	1.71
Thailand	46	115,848	0.18	50	137,812	0.19
Turkiye	96	83,335	0.13	104	86,338	0.12
UAE	28	117,692	0.18	31	121,052	0.17
UK	98	2,029,264	3.10	105	2,509,978	3.54
USA	560	41,366,825	63.29	587	44,130,652	62.18
Totals	3966	65,359,727	100.00	4294	70,972,876	100.00

ICB Supersector Breakdown

		FTSE All-World ex Fossil Fuels			FTSE All-World		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	392	18,373,593	28.11	413	18,683,144	26.32
1510	Telecommunications	131	2,007,987	3.07	134	2,011,600	2.83
2010	Health Care	345	7,741,776	11.84	353	7,745,246	10.91
3010	Banks	270	4,633,802	7.09	275	4,841,987	6.82
3020	Financial Services	202	2,333,117	3.57	209	3,093,239	4.36
3030	Insurance	125	2,178,377	3.33	126	2,193,600	3.09
3510	Real Estate	238	1,622,616	2.48	242	1,649,528	2.32
4010	Automobiles and Parts	128	1,823,574	2.79	136	1,859,933	2.62
4020	Consumer Products and Services	192	2,058,337	3.15	194	2,104,871	2.97
4030	Media	68	892,697	1.37	72	900,940	1.27
4040	Retailers	112	3,863,122	5.91	113	3,863,330	5.44
4050	Travel and Leisure	120	1,342,402	2.05	121	1,344,567	1.89
4510	Food Beverage and Tobacco	208	2,061,996	3.15	220	2,414,133	3.40
4520	Personal Care Drug and Grocery Stores	109	1,445,939	2.21	112	1,446,312	2.04
5010	Construction and Materials	144	918,146	1.40	156	963,257	1.36
5020	Industrial Goods and Services	590	7,796,926	11.93	627	8,378,043	11.80
5510	Basic Resources	163	772,156	1.18	199	1,233,130	1.74
5520	Chemicals	171	1,074,539	1.64	182	1,147,211	1.62
6010	Energy	75	801,391	1.23	181	3,178,842	4.48
6510	Utilities	183	1,617,235	2.47	229	1,919,962	2.71
Totals		3966	65,359,727	100.00	4294	70,972,876	100.00

Index Characteristics

Attributes	FTSE All-World ex Fossil Fuels	FTSE All-World
Number of constituents	3966	4294
Net MCap (USDm)	65,359,727	70,972,876
Dividend Yield %	1.83	1.97
Constituent Sizes (Net MCap USDm)		
Average	16,480	16,528
Largest	3,074,632	3,074,632
Smallest	20	20
Median	2,562	2,510
Weight of Largest Constituent (%)	4.70	4.33
Top 10 Holdings (% Index MCap)	20.75	19.11

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