

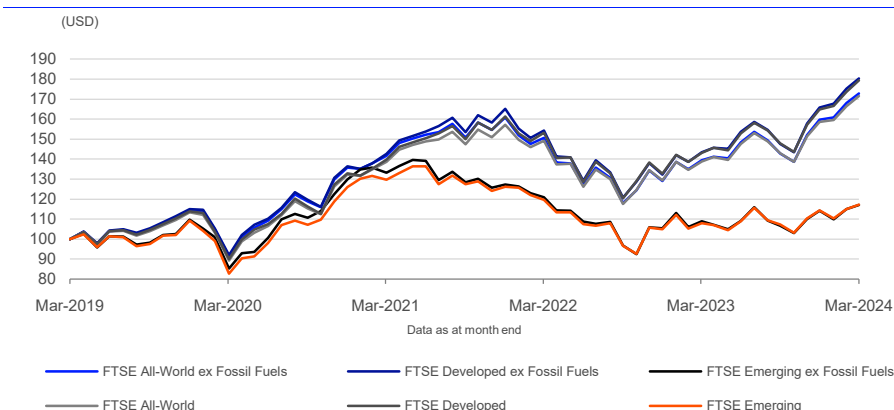
FTSE All-World ex Fossil Fuels Index Series

Data as at: 29 March 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 | 8.2 | 21.0 | 8.2 | 24.0 | 21.9 | 72.8 | 6.8 | 11.6 | 9.8 | 15.4 | 17.7 |
| FTSE Developed ex Fossil Fuels | 8.7 | 22.2 | 8.7 | 25.8 | 26.4 | 80.4 | 8.1 | 12.5 | 10.1 | 16.0 | 18.1 |
| FTSE Emerging ex Fossil Fuels | 2.4 | 9.6 | 2.4 | 7.5 | -12.1 | 17.0 | -4.2 | 3.2 | 11.2 | 15.7 | 18.1 |
| FTSE All-World | 8.1 | 20.1 | 8.1 | 23.6 | 23.8 | 71.6 | 7.4 | 11.4 | 9.6 | 15.2 | 17.7 |
| FTSE Developed | 8.8 | 21.3 | 8.8 | 25.4 | 28.4 | 79.3 | 8.7 | 12.4 | 9.9 | 15.7 | 18.1 |
| FTSE Emerging | 2.4 | 9.2 | 2.4 | 8.5 | -9.6 | 17.2 | -3.3 | 3.2 | 11.2 | 15.6 | 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 | 2.6 | 0.4 | 0.7 | 0.7 | -10.9 | -27.6 | -33.0 | -33.0 |
| FTSE Developed ex Fossil Fuels | 2.7 | 0.5 | 0.7 | 0.7 | -10.8 | -27.7 | -33.4 | -33.4 |
| FTSE Emerging ex Fossil Fuels | 0.7 | -0.3 | 0.2 | 0.2 | -11.7 | -34.6 | -37.3 | -37.3 |
| FTSE All-World | 2.6 | 0.5 | 0.6 | 0.6 | -10.4 | -26.0 | -33.7 | -33.7 |
| FTSE Developed | 2.7 | 0.6 | 0.7 | 0.7 | -10.4 | -26.1 | -34.0 | -34.0 |
| FTSE Emerging | 0.8 | -0.2 | 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 | 4.65 | 4.29 | 0.37 |
| Apple Inc. | USA | Technology Hardware and Equipment | 3.72 | 3.42 | 0.29 |
| Nvidia | USA | Technology Hardware and Equipment | 3.19 | 2.94 | 0.25 |
| Amazon.Com | USA | Retailers | 2.41 | 2.22 | 0.19 |
| Meta Platforms Inc | USA | Software and Computer Services | 1.60 | 1.47 | 0.13 |
| Alphabet Class A | USA | Software and Computer Services | 1.33 | 1.23 | 0.10 |
| Alphabet Class C | USA | Software and Computer Services | 1.14 | 1.05 | 0.09 |
| Lilly (Eli) & Co | USA | Pharmaceuticals and Biotechnology | 0.98 | 0.90 | 0.08 |
| Taiwan Semiconductor Manufacturing | Taiwan | Technology Hardware and Equipment | 0.87 | 0.80 | 0.07 |
| JPMorgan Chase & Co | USA | Banks | 0.86 | 0.79 | 0.07 |
| Totals | | | 20.75 | 19.11 | |

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 | 96 | 1,127,051 | 1.68 | 108 | 1,365,936 | 1.87 |
| Austria | 6 | 29,273 | 0.04 | 7 | 35,994 | 0.05 |
| Belgium | 15 | 169,838 | 0.25 | 15 | 169,838 | 0.23 |
| Brazil | 77 | 294,995 | 0.44 | 82 | 419,170 | 0.57 |
| Canada | 42 | 1,546,549 | 2.30 | 48 | 1,749,134 | 2.40 |
| Chile | 21 | 40,959 | 0.06 | 21 | 40,959 | 0.06 |
| China | 1095 | 1,484,594 | 2.21 | 1241 | 1,917,559 | 2.63 |
| Colombia | 2 | 6,070 | 0.01 | 3 | 8,610 | 0.01 |
| Czech Rep. | 3 | 4,366 | 0.01 | 4 | 10,027 | 0.01 |
| Denmark | 17 | 588,544 | 0.88 | 17 | 588,544 | 0.81 |
| Egypt | 2 | 4,046 | 0.01 | 3 | 4,284 | 0.01 |
| Finland | 14 | 167,477 | 0.25 | 14 | 167,477 | 0.23 |
| France | 68 | 1,862,375 | 2.77 | 69 | 2,003,616 | 2.75 |
| Germany | 68 | 1,417,531 | 2.11 | 70 | 1,492,507 | 2.05 |
| Greece | 21 | 38,096 | 0.06 | 28 | 44,416 | 0.06 |
| Hong Kong | 68 | 328,157 | 0.49 | 72 | 357,326 | 0.49 |
| Hungary | 3 | 15,216 | 0.02 | 4 | 18,733 | 0.03 |
| Iceland | 10 | 7,510 | 0.01 | 11 | 7,877 | 0.01 |
| India | 202 | 1,147,626 | 1.71 | 228 | 1,513,179 | 2.07 |
| Indonesia | 31 | 128,165 | 0.19 | 42 | 147,141 | 0.20 |
| Ireland | 5 | 49,030 | 0.07 | 5 | 49,030 | 0.07 |
| Israel | 29 | 113,876 | 0.17 | 30 | 114,897 | 0.16 |
| Italy | 33 | 429,761 | 0.64 | 35 | 514,404 | 0.70 |
| Japan | 490 | 4,268,431 | 6.35 | 506 | 4,643,013 | 6.36 |
| Korea | 150 | 926,052 | 1.38 | 159 | 958,725 | 1.31 |
| Kuwait | 8 | 61,094 | 0.09 | 8 | 61,094 | 0.08 |
| Malaysia | 37 | 118,360 | 0.18 | 39 | 122,353 | 0.17 |
| Mexico | 35 | 202,713 | 0.30 | 38 | 225,980 | 0.31 |
| Netherlands | 30 | 848,560 | 1.26 | 31 | 862,193 | 1.18 |
| New Zealand | 15 | 52,532 | 0.08 | 15 | 52,532 | 0.07 |
| Norway | 15 | 79,668 | 0.12 | 18 | 112,814 | 0.15 |
| Pakistan | - | - | - | 1 | 282 | 0.00 |
| Philippines | 19 | 45,645 | 0.07 | 24 | 51,939 | 0.07 |
| Poland | 9 | 49,009 | 0.07 | 10 | 58,410 | 0.08 |
| Portugal | 3 | 21,167 | 0.03 | 4 | 28,355 | 0.04 |
| Qatar | 16 | 63,688 | 0.09 | 17 | 65,538 | 0.09 |
| Romania | 4 | 5,457 | 0.01 | 7 | 10,738 | 0.01 |
| Saudi Arabia | 57 | 289,567 | 0.43 | 60 | 335,809 | 0.46 |
| Singapore | 35 | 219,426 | 0.33 | 36 | 221,195 | 0.30 |
| South Africa | 37 | 201,016 | 0.30 | 40 | 210,899 | 0.29 |
| Spain | 23 | 449,482 | 0.67 | 25 | 475,631 | 0.65 |
| Sweden | 52 | 559,175 | 0.83 | 52 | 559,175 | 0.77 |
| Switzerland | 52 | 1,579,309 | 2.35 | 52 | 1,579,309 | 2.16 |
| Taiwan | 121 | 1,316,682 | 1.96 | 122 | 1,319,644 | 1.81 |
| Thailand | 46 | 114,029 | 0.17 | 50 | 135,590 | 0.19 |
| Turkiye | 95 | 81,054 | 0.12 | 109 | 85,458 | 0.12 |
| UAE | 27 | 115,616 | 0.17 | 31 | 120,185 | 0.16 |
| UK | 96 | 2,093,739 | 3.11 | 103 | 2,599,313 | 3.56 |
| USA | 552 | 42,468,872 | 63.17 | 578 | 45,339,634 | 62.13 |
| Totals | 3952 | 67,231,444 | 100.00 | 4292 | 72,976,465 | 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 | 394 | 18,789,568 | 27.95 | 422 | 19,119,726 | 26.20 |
| 1510 | Telecommunications | 126 | 2,058,958 | 3.06 | 129 | 2,062,369 | 2.83 |
| 2010 | Health Care | 340 | 7,868,990 | 11.70 | 350 | 7,873,633 | 10.79 |
| 3010 | Banks | 267 | 4,871,720 | 7.25 | 272 | 5,084,510 | 6.97 |
| 3020 | Financial Services | 203 | 2,487,199 | 3.70 | 211 | 3,268,017 | 4.48 |
| 3030 | Insurance | 129 | 2,260,392 | 3.36 | 129 | 2,260,392 | 3.10 |
| 3510 | Real Estate | 237 | 1,662,269 | 2.47 | 243 | 1,694,147 | 2.32 |
| 4010 | Automobiles and Parts | 126 | 1,770,492 | 2.63 | 134 | 1,808,108 | 2.48 |
| 4020 | Consumer Products and Services | 184 | 2,020,662 | 3.01 | 187 | 2,070,999 | 2.84 |
| 4030 | Media | 67 | 915,043 | 1.36 | 70 | 923,985 | 1.27 |
| 4040 | Retailers | 112 | 3,939,285 | 5.86 | 113 | 3,939,673 | 5.40 |
| 4050 | Travel and Leisure | 119 | 1,340,990 | 1.99 | 120 | 1,343,129 | 1.84 |
| 4510 | Food Beverage and Tobacco | 204 | 2,106,058 | 3.13 | 216 | 2,462,937 | 3.37 |
| 4520 | Personal Care Drug and Grocery Stores | 105 | 1,470,193 | 2.19 | 107 | 1,470,508 | 2.02 |
| 5010 | Construction and Materials | 144 | 949,601 | 1.41 | 158 | 998,276 | 1.37 |
| 5020 | Industrial Goods and Services | 594 | 8,056,925 | 11.98 | 630 | 8,668,588 | 11.88 |
| 5510 | Basic Resources | 165 | 881,147 | 1.31 | 200 | 1,313,828 | 1.80 |
| 5520 | Chemicals | 172 | 1,115,428 | 1.66 | 185 | 1,194,678 | 1.64 |
| 6010 | Energy | 79 | 883,444 | 1.31 | 183 | 3,396,931 | 4.65 |
| 6510 | Utilities | 185 | 1,783,083 | 2.65 | 233 | 2,022,031 | 2.77 |
| Totals | | 3952 | 67,231,444 | 100.00 | 4292 | 72,976,465 | 100.00 |

Index Characteristics

| Attributes | FTSE All-World ex Fossil Fuels | FTSE All-World |
|-----------------------------------|--------------------------------|----------------|
| Number of constituents | 3952 | 4292 |
| Net MCap (USDm) | 67,231,444 | 72,976,465 |
| Dividend Yield % | 1.80 | 1.92 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 17,012 | 17,003 |
| Largest | 3,127,258 | 3,127,258 |
| Smallest | 22 | 22 |
| Median | 2,644 | 2,555 |
| Weight of Largest Constituent (%) | 4.65 | 4.29 |
| Top 10 Holdings (% Index MCap) | 20.74 | 19.11 |

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