

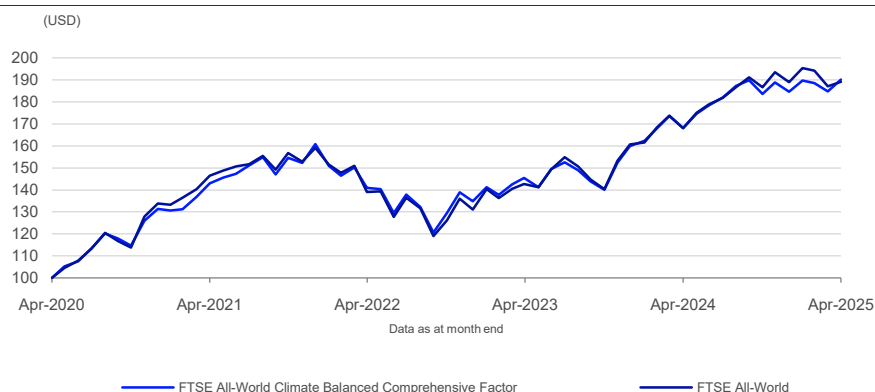
FTSE All-World Climate Balanced Comprehensive Factor Index

Data as at: 30 April 2025

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	0.3	3.6	3.0	13.2	35.0	90.3	10.5	13.7	12.7	13.9	14.4
FTSE All-World	-3.2	1.3	0.0	12.5	36.0	89.2	10.8	13.6	14.2	15.1	15.0

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE All-World Climate Balanced Comprehensive Factor	0.5	6.5	25.8	-6.9	26.1	15.8	22.4	-16.2	18.7	15.4
FTSE All-World	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7

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	1.0	0.7	1.0	0.7	-12.6	-15.6	-25.3	-32.8
FTSE All-World	0.8	0.7	0.9	0.6	-15.6	-16.5	-26.0	-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 %
Taiwan Semiconductor Manufacturing	Taiwan	Technology	3,623,177	4.56
Apple Inc.	USA	Technology	2,638,256	3.32
Microsoft Corp	USA	Technology	1,964,524	2.48
Berkshire Hathaway B	USA	Financials	1,823,322	2.30
Alphabet Class A	USA	Technology	1,661,340	2.09
Alphabet Class C	USA	Technology	1,456,402	1.83
Walmart	USA	Consumer Discretionary	1,226,094	1.54
Costco Wholesale Corp	USA	Consumer Discretionary	1,126,884	1.42
SAP	Germany	Technology	1,028,444	1.30
Amazon.Com	USA	Consumer Discretionary	898,971	1.13
Totals			17,447,414	21.98

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	16	1,499,471	1.89
Austria	2	151,997	0.19
Belgium	4	317,160	0.40
Brazil	5	330,423	0.42
Canada	19	1,557,422	1.96
Chile	1	41,015	0.05
China	34	3,145,382	3.96
Colombia	1	29,184	0.04
Denmark	2	78,292	0.10
Finland	8	848,008	1.07
France	25	2,548,509	3.21
Germany	25	4,039,064	5.09
Greece	3	113,160	0.14
Hong Kong	4	177,682	0.22
Hungary	4	214,433	0.27
India	15	911,603	1.15
Indonesia	2	46,104	0.06
Israel	6	367,423	0.46
Italy	12	973,703	1.23
Japan	83	6,700,982	8.44
Korea	12	870,729	1.10
Kuwait	1	36,779	0.05
Malaysia	5	217,278	0.27
Mexico	2	107,363	0.14
Netherlands	7	712,098	0.90
New Zealand	1	55,442	0.07
Norway	6	492,756	0.62
Poland	1	43,979	0.06
Qatar	1	32,198	0.04
Romania	1	35,243	0.04
Saudi Arabia	1	166,908	0.21
Singapore	10	1,060,721	1.34
South Africa	3	210,757	0.27
Spain	11	1,037,754	1.31
Sweden	19	1,831,636	2.31
Switzerland	18	2,471,879	3.11
Taiwan	13	4,993,760	6.29
Thailand	3	311,299	0.39
Turkiye	2	42,696	0.05
UAE	6	675,605	0.85
UK	37	4,172,838	5.26
USA	199	35,698,814	44.98
Totals	630	79,369,551	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	61	17,619,099	22.20
15	Telecommunications	41	5,836,034	7.35
20	Health Care	39	4,013,148	5.06
30	Financials	125	12,497,547	15.75
35	Real Estate	26	2,115,637	2.67
40	Consumer Discretionary	87	11,316,011	14.26
45	Consumer Staples	40	4,769,067	6.01
50	Industrials	153	15,750,906	19.85
55	Basic Materials	15	1,083,583	1.37
60	Energy	23	2,477,042	3.12
65	Utilities	20	1,891,476	2.38
Totals		630	79,369,551	100.00

Index Characteristics

Attributes	FTSE All-World Climate Balanced Comprehensive Factor
Number of constituents	630
Dividend Yield %	2.22
Constituent (Wgt %)	
Average	0.16
Largest	4.56
Median	0.08
Top 10 Holdings (Wgt %)	21.97

© 2025 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659