

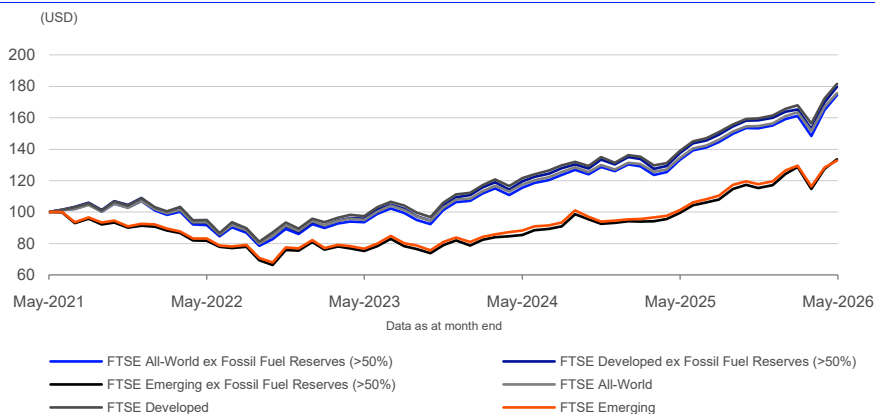
FTSE All-World ex Fossil Fuel Reserves Index Series

Data as at: 29 May 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 All-World ex Fossil Fuel Reserves 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 Fuel Reserves (>50%)	8.2	13.7	12.5	31.1	86.6	74.4	23.1	11.8	11.0	12.5	15.4
FTSE Developed ex Fossil Fuel Reserves (>50%)	8.7	13.5	12.3	30.7	87.6	79.7	23.3	12.4	11.3	12.7	15.8
FTSE Emerging ex Fossil Fuel Reserves (>50%)	3.9	15.9	14.0	34.3	77.6	33.6	21.1	6.0	14.9	15.5	16.3
FTSE All-World	7.5	13.6	12.3	30.7	85.1	75.7	22.8	11.9	10.3	12.2	14.9
FTSE Developed	8.1	13.7	12.5	30.7	86.5	81.5	23.1	12.7	10.7	12.2	15.3
FTSE Emerging	2.5	12.9	11.1	31.0	73.4	32.8	20.1	5.8	14.3	15.3	15.7

* 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

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 All-World ex Fossil Fuel Reserves (>50%)	7.3	25.4	-9.0	28.3	18.7	18.4	-19.7	23.7	18.5	23.1
FTSE Developed ex Fossil Fuel Reserves (>50%)	7.0	24.6	-8.3	29.1	18.7	21.0	-20.0	25.5	19.0	22.8
FTSE Emerging ex Fossil Fuel Reserves (>50%)	10.8	33.6	-14.9	21.0	18.3	-1.9	-17.3	8.5	13.7	25.9
FTSE All-World	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7	23.1
FTSE Developed	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2	22.8
FTSE Emerging	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8	26.5

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 Fuel Reserves (>50%)	2.7	1.8	0.8	0.9	-10.1	-16.2	-27.6	-33.0
FTSE Developed ex Fossil Fuel Reserves (>50%)	2.6	1.8	0.8	0.9	-10.0	-16.7	-27.7	-33.4
FTSE Emerging ex Fossil Fuel Reserves (>50%)	2.1	1.4	0.4	0.6	-11.6	-15.2	-34.6	-37.3
FTSE All-World	2.9	1.8	0.8	0.9	-9.3	-15.6	-26.0	-33.7
FTSE Developed	2.8	1.9	0.8	0.9	-9.1	-16.1	-26.1	-34.0
FTSE Emerging	2.0	1.3	0.4	0.6	-10.9	-15.1	-32.9	-35.1

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

Top 10 Constituents - FTSE All-World ex Fossil Fuels

Constituent	Country/Market	ICB Sector	FTSE All-World ex Fossil Fuel Reserves (>50%) (Wgt %)	FTSE All-World (Wgt %)	Diff %
Nvidia	USA	Technology Hardware and Equipment	5.00	4.68	0.32
Apple Inc.	USA	Technology Hardware and Equipment	4.55	4.26	0.29
Microsoft Corp	USA	Software and Computer Services	3.38	3.16	0.22
Amazon.Com	USA	Retailers	2.63	2.46	0.17
Alphabet Class A	USA	Software and Computer Services	2.24	2.09	0.14
Broadcom	USA	Technology Hardware and Equipment	2.09	1.96	0.13
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.85	1.73	0.12
Alphabet Class C	USA	Software and Computer Services	1.80	1.69	0.12
Meta Platforms Inc	USA	Software and Computer Services	1.40	1.31	0.09
Tesla	USA	Automobiles and Parts	1.24	1.17	0.08
Totals			26.18	24.51	

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/Market Breakdown

Country/Market	FTSE All-World ex Fossil Fuel Reserves (>50%)			FTSE All-World		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	96	1,348,393	1.37	106	1,662,592	1.58
Austria	8	70,728	0.07	9	80,990	0.08
Belgium	14	256,957	0.26	14	256,957	0.24
Brazil	61	318,759	0.32	67	465,721	0.44
Canada	76	2,635,207	2.67	84	3,091,458	2.94
Chile	21	71,530	0.07	21	71,530	0.07
China	1194	2,371,325	2.40	1271	2,920,892	2.77
Colombia	5	18,745	0.02	6	22,052	0.02
Czech Rep.	3	6,625	0.01	4	15,030	0.01
Denmark	17	359,680	0.36	17	359,680	0.34
Egypt	2	7,786	0.01	2	7,786	0.01
Finland	14	285,489	0.29	14	285,489	0.27
France	56	1,934,111	1.96	57	2,093,182	1.99
Germany	64	1,964,136	1.99	64	1,964,136	1.86
Greece	25	73,375	0.07	30	85,197	0.08
Hong Kong	61	459,618	0.47	66	501,793	0.48
Hungary	5	40,467	0.04	6	46,209	0.04
Iceland	7	7,591	0.01	7	7,591	0.01
India	239	1,300,706	1.32	276	1,642,305	1.56
Indonesia	30	68,262	0.07	39	80,511	0.08
Ireland	5	80,200	0.08	5	80,200	0.08
Israel	42	356,212	0.36	43	359,014	0.34
Italy	35	775,253	0.79	36	824,672	0.78
Japan	462	5,678,938	5.76	476	6,127,300	5.82
Korea	148	2,984,076	3.03	155	3,037,019	2.88
Kuwait	8	72,886	0.07	8	72,886	0.07
Malaysia	36	160,907	0.16	38	164,260	0.16
Mexico	31	204,945	0.21	34	244,717	0.23
Netherlands	28	1,178,616	1.20	29	1,181,743	1.12
New Zealand	11	52,268	0.05	11	52,268	0.05
Norway	12	111,090	0.11	15	150,755	0.14
Philippines	18	37,968	0.04	23	41,953	0.04
Poland	9	91,537	0.09	10	114,302	0.11
Portugal	4	36,363	0.04	5	45,335	0.04
Qatar	17	69,724	0.07	17	69,724	0.07
Romania	6	14,074	0.01	6	14,074	0.01
Saudi Arabia	59	281,286	0.29	64	343,082	0.33
Singapore	35	348,629	0.35	36	349,936	0.33
South Africa	38	397,424	0.40	41	412,395	0.39
Spain	22	802,536	0.81	24	843,395	0.80
Sweden	54	747,480	0.76	55	751,052	0.71
Switzerland	50	2,095,311	2.12	50	2,095,311	1.99
Taiwan	131	3,493,080	3.54	132	3,495,026	3.32
Thailand	40	144,801	0.15	44	165,730	0.16
Turkiye	111	97,877	0.10	115	103,891	0.10
UAE	34	163,316	0.17	34	163,316	0.16
UK	86	2,651,954	2.69	93	3,307,462	3.14
USA	479	61,877,489	62.75	499	65,050,657	61.76
Totals	4009	98,605,731	100.00	4258	105,322,575	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World ex Fossil Fuel Reserves (>50%)			FTSE All-World		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	450	36,746,984	37.27	460	37,156,406	35.28
1510	Telecommunications	127	3,730,065	3.78	127	3,730,065	3.54
2010	Health Care	322	7,805,551	7.92	322	7,805,551	7.41
3010	Banks	286	7,900,688	8.01	290	8,094,117	7.69
3020	Financial Services	218	3,386,731	3.43	224	4,275,450	4.06
3030	Insurance	131	2,750,082	2.79	131	2,750,082	2.61
3510	Real Estate	220	1,841,544	1.87	227	1,864,945	1.77
4010	Automobiles and Parts	128	2,432,031	2.47	130	2,438,981	2.32
4020	Consumer Products and Services	177	1,975,582	2.00	177	1,975,582	1.88
4030	Media	59	887,066	0.90	60	887,630	0.84
4040	Retailers	102	5,438,914	5.52	102	5,438,914	5.16
4050	Travel and Leisure	111	1,371,493	1.39	113	1,373,609	1.30
4510	Food Beverage and Tobacco	185	1,916,975	1.94	197	2,538,036	2.41
4520	Personal Care Drug and Grocery Stores	98	1,465,788	1.49	99	1,466,223	1.39
5010	Construction and Materials	140	1,329,808	1.35	151	1,372,669	1.30
5020	Industrial Goods and Services	615	10,811,657	10.96	638	11,625,014	11.04
5510	Basic Resources	196	1,815,778	1.84	229	2,408,260	2.29
5520	Chemicals	155	1,108,051	1.12	161	1,138,096	1.08
6010	Energy	85	1,318,570	1.34	185	4,197,397	3.99
6510	Utilities	204	2,572,374	2.61	235	2,785,547	2.64
Totals		4009	98,605,731	100.00	4258	105,322,575	100.00

Index Characteristics

Attributes	FTSE All-World ex Fossil Fuel Reserves (>50%)	FTSE All-World
Number of constituents	4009	4258
Net MCap (USDm)	98,605,731	105,322,575
Dividend Yield %	1.50	1.58
Constituent Sizes (Net MCap USDm)		
Average	24,596	24,735
Largest	4,931,751	4,931,751
Smallest	48	48
Median	3,044	3,083
Weight of Largest Constituent (%)	5	4.68
Top 10 Holdings (% Index MCap)	26.18	24.51

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info@ftserussell.com

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 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