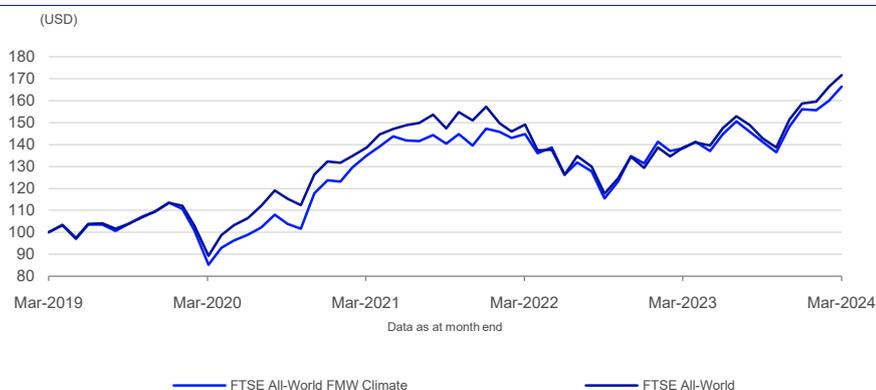


FTSE All-World FMW Climate Index

Data as at: 29 March 2024

The FTSE All-World FMW Climate Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The index additionally incorporates three key climate change considerations. Climate change considerations are captured via reductions in carbon emissions and fossil fuel reserves and increased levels of green revenues as detailed in FTSE Global Climate Index Series Ground Rules. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

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 FMW Climate	6.5	17.7	6.5	20.2	23.2	66.4	7.2	10.7	9.4	14.2	18.3
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

* 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 FMW Climate	4.1	-2.7	12.0	22.8	-10.3	25.8	8.9	19.0	-10.7	18.8
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World FMW Climate	2.3	0.5	0.6	0.6	-10.2	-24.0	-36.0	-36.0
FTSE All-World	2.6	0.5	0.6	0.6	-10.4	-26.0	-33.7	-33.7

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

Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

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 indexes are calculated based on price and total return methodologies, and 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.

Top 10 Constituents

Constituent	Country	ICB Sector	FTSE All-World FMW Climate (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	1.98	4.29	-2.30
Apple Inc.	USA	Technology Hardware and Equipment	1.92	3.42	-1.51
Meta Platforms Inc	USA	Software and Computer Services	1.26	1.47	-0.21
JPMorgan Chase & Co	USA	Banks	1.23	0.79	0.44
Alphabet Class A	USA	Software and Computer Services	0.94	1.23	-0.29
Shell	UK	Oil Gas and Coal	0.92	0.30	0.62
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	0.91	0.80	0.11
Bank of America	USA	Banks	0.90	0.36	0.54
AT&T	USA	Telecommunications Service Providers	0.89	0.17	0.72
Samsung Electronics	Korea	Telecommunications Equipment	0.89	0.40	0.49
Totals			11.84	13.23	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE All-World FMW Climate		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	169	16.38	422	26.20	-9.82
15	Telecommunications	64	5.68	129	2.83	2.86
20	Health Care	136	8.37	350	10.79	-2.42
30	Financials	384	22.38	612	14.54	7.83
35	Real Estate	152	3.96	243	2.32	1.64
40	Consumer Discretionary	249	10.73	624	13.82	-3.09
45	Consumer Staples	130	5.46	323	5.39	0.07
50	Industrials	326	12.68	788	13.25	-0.57
55	Basic Materials	133	4.98	385	3.44	1.54
60	Energy	78	5.45	183	4.65	0.79
65	Utilities	86	3.95	233	2.77	1.18
Totals		1907	100.00	4292	100.00	

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

10 May 2019

Base Date

16 September 2011

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, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in September with implementation in March, June, September & December

Country Breakdown

Country	FTSE All-World FMW Climate		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	65	2.04	108	1.87	0.17
Austria	6	0.09	7	0.05	0.05
Belgium	13	0.29	15	0.23	0.06
Brazil	36	0.88	82	0.57	0.30
Canada	48	2.74	48	2.40	0.34
Chile	7	0.07	21	0.06	0.01
China	137	3.65	1241	2.63	1.02
Colombia	4	0.04	3	0.01	0.02
Czech Rep.	2	0.02	4	0.01	0.01
Denmark	15	0.49	17	0.81	-0.31
Egypt	-	-	3	0.01	-0.01
Finland	15	0.39	14	0.23	0.16
France	57	3.36	69	2.75	0.62
Germany	51	3.28	70	2.05	1.23
Greece	6	0.04	28	0.06	-0.02
Hong Kong	38	1.03	72	0.49	0.54
Hungary	3	0.04	4	0.03	0.02
Iceland	-	-	11	0.01	-0.01
India	36	0.68	228	2.07	-1.39
Indonesia	7	0.11	42	0.20	-0.09
Ireland	5	0.07	5	0.07	0.00
Israel	7	0.14	30	0.16	-0.02
Italy	25	1.17	35	0.70	0.46
Japan	302	9.24	506	6.36	2.87
Korea	66	2.47	159	1.31	1.15
Kuwait	4	0.05	8	0.08	-0.03
Malaysia	10	0.12	39	0.17	-0.04
Mexico	18	0.34	38	0.31	0.03
Netherlands	26	1.09	31	1.18	-0.09
New Zealand	6	0.06	15	0.07	-0.01
Norway	10	0.28	18	0.15	0.13
Pakistan	-	-	1	0.00	0.00
Philippines	3	0.02	24	0.07	-0.05
Poland	5	0.09	10	0.08	0.01
Portugal	4	0.08	4	0.04	0.04
Qatar	8	0.08	17	0.09	-0.01
Romania	1	0.01	7	0.01	-0.01
Saudi Arabia	15	0.34	60	0.46	-0.12
Singapore	24	0.45	36	0.30	0.14
South Africa	25	0.35	40	0.29	0.06
Spain	23	1.27	25	0.65	0.62
Sweden	39	0.97	52	0.77	0.21
Switzerland	41	2.55	52	2.16	0.38
Taiwan	61	2.05	122	1.81	0.24
Thailand	13	0.12	50	0.19	-0.06
Turkiye	-	-	109	0.12	-0.12
UAE	9	0.18	31	0.16	0.01
UK	96	6.13	103	3.56	2.57
USA	515	51.02	578	62.13	-11.11
Totals	1907	100.00	4292	100.00	

Index Characteristics

Attributes	FTSE All-World FMW Climate	FTSE All-World
Number of constituents	1907	4292
Dividend Yield %	2.93	1.92
Constituent (Wgt %)		
Average	0.05	0.02
Largest	1.98	4.29
Median	0.02	0.00
Top 10 Holdings (Wgt %)	11.84	19.11

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