

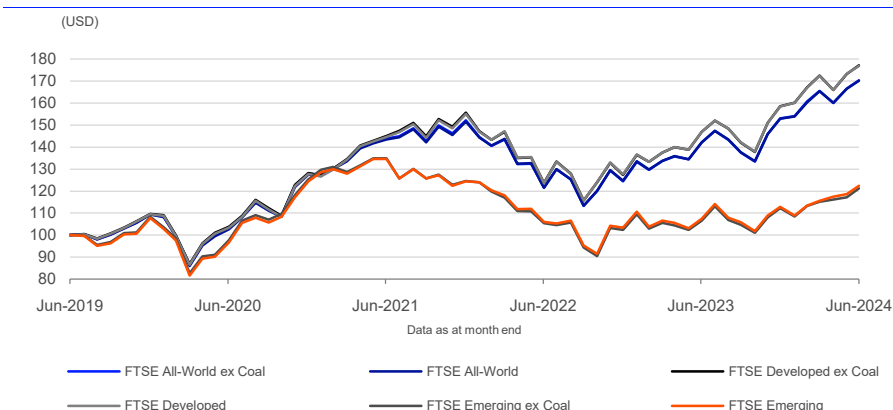
# FTSE All-World ex Coal Index Series

Data as at: 28 June 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 Coal Index Series is designed to represent the performance of companies in specific market segments of the FTSE All-World Index after the exclusion of companies that have certain exposure to coal mining or general mining.

## 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 Coal	2.9	11.4	11.4	19.9	18.4	70.4	5.8	11.2	9.5	15.4	17.4
FTSE All-World	2.9	11.3	11.3	19.7	18.7	70.2	5.9	11.2	9.4	15.4	17.4
FTSE Developed ex Coal	2.7	11.7	11.7	20.5	22.1	77.1	6.9	12.1	9.8	15.9	17.8
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	17.8
FTSE Emerging ex Coal	5.3	8.1	8.1	13.8	-10.1	21.3	-3.5	3.9	11.5	15.8	17.8
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9

\* 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 Coal	5.1	-1.3	8.4	24.5	-9.1	27.5	16.9	18.8	-18.2	23.0
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 ex Coal	5.4	0.1	8.0	23.7	-8.7	28.1	17.0	21.4	-18.2	24.5
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE Emerging ex Coal	2.2	-14.7	13.0	32.2	-13.3	21.6	15.8	-0.6	-17.9	9.6
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 Coal	2.2	0.4	0.6	0.6	-10.5	-26.3	-33.6	-33.6
FTSE All-World	2.2	0.4	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Developed ex Coal	2.2	0.4	0.7	0.6	-10.5	-26.3	-33.9	-33.9
FTSE Developed	2.2	0.4	0.7	0.6	-10.4	-26.1	-34.0	-34.0
FTSE Emerging ex Coal	1.2	-0.2	0.2	0.2	-11.3	-33.5	-36.2	-36.2
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-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 Coal

Constituent	Country/Market	ICB Sector	FTSE All-World ex Coal (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	4.64	4.44	0.20
Apple Inc.	USA	Technology Hardware and Equipment	4.27	4.09	0.18
Nvidia	USA	Technology Hardware and Equipment	4.10	3.93	0.17
Amazon.Com	USA	Retailers	2.51	2.40	0.11
Meta Platforms Inc	USA	Software and Computer Services	1.54	1.48	0.07
Alphabet Class A	USA	Software and Computer Services	1.49	1.43	0.06
Alphabet Class C	USA	Software and Computer Services	1.26	1.21	0.05
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.08	1.03	0.05
Broadcom	USA	Technology Hardware and Equipment	1.02	0.98	0.04
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.00	0.96	0.04
Totals			22.91	21.95	

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

9 June 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

	FTSE All-World ex Coal			FTSE All-World		
Country/Market	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	99	1,211,308	1.69	105	1,377,943	1.84
Austria	7	36,023	0.05	7	36,023	0.05
Belgium	14	159,406	0.22	14	159,406	0.21
Brazil	81	317,939	0.44	82	361,354	0.48
Canada	47	1,683,086	2.35	48	1,704,767	2.28
Chile	21	39,998	0.06	21	39,998	0.05
China	1099	1,543,858	2.16	1238	2,050,913	2.75
Colombia	3	8,273	0.01	3	8,273	0.01
Czech Rep.	3	4,209	0.01	4	10,173	0.01
Denmark	17	625,551	0.87	18	626,044	0.84
Egypt	3	4,031	0.01	3	4,031	0.01
Finland	14	171,867	0.24	14	171,867	0.23
France	69	1,818,408	2.54	69	1,818,408	2.43
Germany	69	1,412,368	1.97	70	1,436,729	1.92
Greece	23	39,866	0.06	29	44,490	0.06
Hong Kong	69	326,622	0.46	72	355,058	0.48
Hungary	4	19,780	0.03	4	19,780	0.03
Iceland	10	7,403	0.01	11	7,714	0.01
India	208	1,468,123	2.05	231	1,711,779	2.29
Indonesia	32	111,574	0.16	42	132,860	0.18
Ireland	5	47,044	0.07	5	47,044	0.06
Israel	30	108,141	0.15	30	108,141	0.14
Italy	33	428,628	0.60	34	482,643	0.65
Japan	493	4,208,294	5.88	502	4,385,941	5.87
Korea	154	929,957	1.30	160	944,542	1.26
Kuwait	8	57,954	0.08	8	57,954	0.08
Malaysia	39	133,830	0.19	39	133,830	0.18
Mexico	36	166,350	0.23	38	184,862	0.25
Netherlands	30	867,248	1.21	31	878,336	1.18
New Zealand	15	53,539	0.07	15	53,539	0.07
Norway	17	111,586	0.16	17	111,586	0.15
Pakistan	1	313	0.00	1	313	0.00
Philippines	21	45,406	0.06	24	47,316	0.06
Poland	10	61,904	0.09	10	61,904	0.08
Portugal	4	30,127	0.04	4	30,127	0.04
Qatar	16	62,825	0.09	17	64,636	0.09
Romania	5	8,986	0.01	7	11,604	0.02
Saudi Arabia	57	268,114	0.37	62	324,909	0.44
Singapore	35	225,064	0.31	36	227,003	0.30
South Africa	37	224,969	0.31	40	235,149	0.31
Spain	24	453,311	0.63	25	459,255	0.61
Sweden	52	564,195	0.79	52	564,195	0.76
Switzerland	52	1,616,090	2.26	52	1,616,090	2.16
Taiwan	122	1,503,252	2.10	122	1,503,252	2.01
Thailand	48	126,039	0.18	50	128,320	0.17
Turkiye	95	95,150	0.13	111	99,088	0.13
UAE	29	112,481	0.16	32	117,765	0.16
UK	99	2,465,925	3.45	103	2,657,952	3.56
USA	568	45,546,559	63.67	579	47,073,217	63.03
<b>Totals</b>	<b>4027</b>	<b>71,532,977</b>	<b>100.00</b>	<b>4291</b>	<b>74,688,125</b>	<b>100.00</b>

ICB Supersector Breakdown

		FTSE All-World ex Coal			FTSE All-World		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	391	21,125,782	29.53	421	21,515,635	28.81
1510	Telecommunications	126	2,058,568	2.88	130	2,063,975	2.76
2010	Health Care	340	7,899,215	11.04	350	7,905,328	10.58
3010	Banks	267	4,938,626	6.90	273	5,151,333	6.90
3020	Financial Services	206	2,508,669	3.51	213	3,258,416	4.36
3030	Insurance	128	2,241,245	3.13	128	2,241,245	3.00
3510	Real Estate	235	1,618,416	2.26	240	1,640,273	2.20
4010	Automobiles and Parts	126	1,694,359	2.37	133	1,735,583	2.32
4020	Consumer Products and Services	184	1,939,432	2.71	186	1,939,941	2.60
4030	Media	66	911,379	1.27	69	921,841	1.23
4040	Retailers	112	4,072,297	5.69	112	4,072,297	5.45
4050	Travel and Leisure	120	1,279,460	1.79	121	1,279,795	1.71
4510	Food Beverage and Tobacco	204	1,993,226	2.79	216	2,367,708	3.17
4520	Personal Care Drug and Grocery Stores	106	1,450,220	2.03	108	1,450,551	1.94
5010	Construction and Materials	142	910,035	1.27	155	945,972	1.27
5020	Industrial Goods and Services	599	7,932,484	11.09	633	8,380,630	11.22
5510	Basic Resources	168	863,492	1.21	203	1,317,961	1.76
5520	Chemicals	173	1,051,248	1.47	184	1,075,790	1.44
6010	Energy	139	3,164,921	4.42	183	3,335,095	4.47
6510	Utilities	195	1,879,905	2.63	233	2,088,756	2.80
Totals		4027	71,532,977	100.00	4291	74,688,125	100.00

Index Characteristics

Attributes	FTSE All-World ex Coal	FTSE All-World
Number of constituents	4027	4291
Net MCap (USDm)	71,532,977	74,688,125
Dividend Yield %	1.86	1.90
Constituent Sizes (Net MCap USDm)		
Average	17,763	17,406
Largest	3,319,306	3,319,306
Smallest	17	17
Median	2,700	2,503
Weight of Largest Constituent (%)	4.64	4.44
Top 10 Holdings (% Index MCap)	22.91	21.95

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