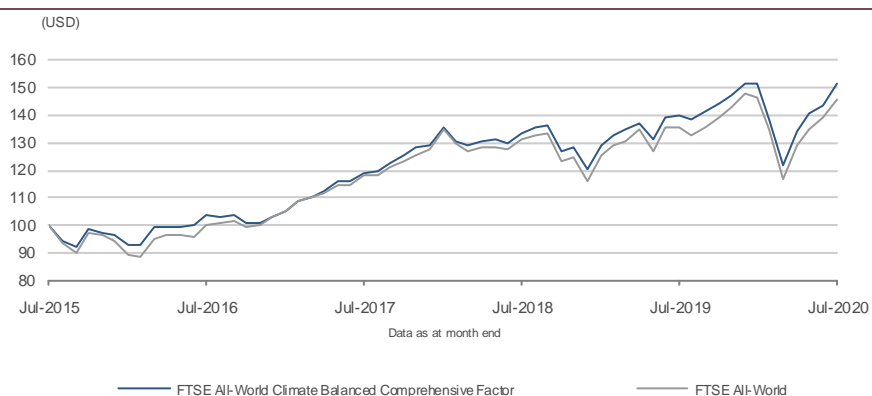


FTSE All-World Climate Balanced Comprehensive Factor Index

Data as at: 31 July 2020

The FTSE All-World Climate Balanced Comprehensive Factor Index incorporates three key climate change considerations alongside exposure to five factor characteristics. Climate change considerations are captured via carbon emissions, fossil fuel reserves and green revenues. The index also provides balanced exposure to five recognized factors that contribute to equity market performance – Quality, Value, Momentum, Low Volatility and Size.

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	13.5	0.4	0.0	8.5	27.6	51.9	8.5	8.7	26.1	17.3	13.4
FTSE All-World	13.4	-0.1	-1.2	7.6	24.0	46.2	7.4	7.9	26.5	18.3	14.8

* 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
FTSE All-World Climate Balanced Comprehensive Factor	0.5	6.5	25.8	-6.9	26.1
FTSE All-World	-1.7	8.6	24.6	-9.1	27.2

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	0.3	0.5	0.7	-	-32.8	-32.8	-32.8	-
FTSE All-World	0.3	0.4	0.5	0.7	-33.7	-33.7	-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

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.

Top 10 Constituents

Constituent	Country	ICB Industry	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology	2,444,442	4.96
Microsoft Corp	USA	Technology	1,095,252	2.22
Amazon.Com	USA	Consumer Services	398,950	0.81
Facebook Class A	USA	Technology	335,509	0.68
Costco Wholesale Corp	USA	Consumer Services	330,919	0.67
CVS Health Corporation	USA	Consumer Services	327,207	0.66
Alphabet Class C	USA	Technology	313,643	0.64
Alphabet Class A	USA	Technology	305,199	0.62
Johnson & Johnson	USA	Health Care	302,513	0.61
Home Depot	USA	Consumer Services	301,361	0.61
Totals			6,154,994	12.48

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 FTP and email

Currency

USD, GBP, EUR, JPY, Local

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	35	1,473,241	2.99
Belgium	6	158,399	0.32
Brazil	17	270,408	0.55
Canada	33	1,001,955	2.03
Chile	2	41,394	0.08
China	17	551,406	1.12
Colombia	1	9,206	0.02
Denmark	8	552,009	1.12
Egypt	1	13,148	0.03
Finland	9	305,457	0.62
France	41	1,628,463	3.30
Germany	32	1,206,436	2.45
Hong Kong	13	258,796	0.52
Hungary	2	22,677	0.05
India	13	333,529	0.68
Indonesia	2	35,877	0.07
Ireland	2	50,552	0.10
Israel	1	22,348	0.05
Italy	7	416,933	0.85
Japan	96	3,330,808	6.75
Korea	8	341,773	0.69
Kuwait	2	33,386	0.07
Malaysia	1	38,435	0.08
Mexico	10	183,205	0.37
Netherlands	15	708,681	1.44
New Zealand	6	134,775	0.27
Norway	3	87,576	0.18
Portugal	3	95,946	0.19
Qatar	1	10,581	0.02
Russia	11	336,106	0.68
Saudi Arabia	2	30,452	0.06
Singapore	12	195,752	0.40
South Africa	3	41,139	0.08
Spain	10	349,836	0.71
Sweden	30	1,425,436	2.89
Switzerland	26	1,532,852	3.11
Taiwan	18	718,854	1.46
Thailand	5	83,032	0.17
Turkey	1	9,785	0.02
UAE	1	15,610	0.03
UK	62	2,449,731	4.97
USA	384	28,809,393	58.42
Totals	952	49,315,375	100.00

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	33	1,021,710	2.07
1000	Basic Materials	63	2,341,857	4.75
2000	Industrials	194	8,649,207	17.54
3000	Consumer Goods	129	5,853,373	11.87
4000	Health Care	72	5,233,500	10.61
5000	Consumer Services	111	6,613,325	13.41
6000	Telecommunications	39	1,637,716	3.32
7000	Utilities	70	3,171,723	6.43
8000	Financials	157	6,190,133	12.55
9000	Technology	84	8,602,831	17.44
Totals		952	49,315,375	100.00

Index Characteristics

Attributes	FTSE All-World Climate Balanced Comprehensive Factor
Number of constituents	952
Dividend Yield %	2.39
Constituent (Wgt %)	
Average	0.10
Largest	4.96
Median	0.06
Top 10 Holdings (Wgt %)	12.48

© 2020 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group 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) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" 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 the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International 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 the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group 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 of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group 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 error (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 the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index 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 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 was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

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 the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
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 4563 6346

Sydney +61 (0) 2 8823 3521