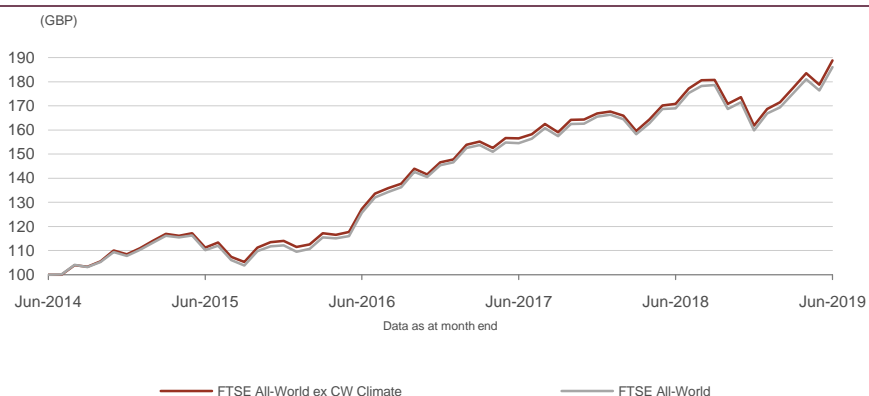


FTSE All-World ex CW Climate Index

Data as at: 28 June 2019

The FTSE All-World ex CW Climate Index consists of constituents of the FTSE All-World Index excluding companies that manufacture or provide specific parts for anti-personnel mines, cluster munitions, chemical and biological weapons. The controversial weapon (CW) exclusions are reviewed semi annually. The Index is designed to reflect the performance of a global and diversified basket of securities where their weights are varied based on three types of climate-related analysis (carbon emissions, fossil fuel reserves, and green revenues data). The index therefore incorporates both the risks and the opportunities associated with climate change and the transition to a green economy.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World ex CW Climate	6.4	16.7	16.7	10.5	48.3	88.7	14.0	13.5	12.7	11.2	10.2
FTSE All-World	6.2	16.4	16.4	10.1	48.1	86.0	14.0	13.2	12.7	11.2	10.2

* 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 % (GBP)	2014	2015	2016	2017	2018
FTSE All-World ex CW Climate	11.7	5.2	28.5	13.8	-3.1
FTSE All-World	11.3	4.0	29.6	13.8	-3.4

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World ex CW Climate	0.8	1.3	1.3	-	-15.3	-15.3	-16.8	-
FTSE All-World	0.7	1.3	1.3	1.2	-15.3	-15.3	-17.4	-19.2

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

FEATURES

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

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	ICB Sector	Net MCap (GBPm)	Wgt %
Apple Inc.	Technology Hardware & Equipment	817,225	2.28
Microsoft Corp	Software & Computer Services	809,769	2.26
Amazon.Com	General Retailers	663,819	1.85
Facebook Class A	Software & Computer Services	360,280	1.00
Johnson & Johnson	Pharmaceuticals & Biotechnology	301,669	0.84
JPMorgan Chase & Co	Banks	291,652	0.81
Alphabet Class C	Software & Computer Services	258,984	0.72
Alphabet Class A	Software & Computer Services	254,542	0.71
Nestle	Food Producers	254,476	0.71
Visa	Financial Services	245,085	0.68
Totals		4,257,500	11.86

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World ex CW Climate		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	94	5.05	153	5.92	-0.87
1300	Chemicals	77	2.33	163	2.34	-0.01
1700	Basic Resources	65	1.27	192	1.95	-0.68
2300	Construction & Materials	63	1.41	148	1.38	0.03
2700	Industrial Goods & Services	297	11.22	606	11.64	-0.42
3300	Automobiles & Parts	65	2.16	136	2.03	0.13
3500	Food & Beverage	85	3.94	194	3.98	-0.04
3700	Personal & Household Goods	117	5.14	219	5.09	0.04
4500	Health Care	157	10.98	277	10.78	0.20
5300	Retail	122	6.97	215	6.87	0.10
5500	Media	54	2.03	90	2.04	-0.01
5700	Travel & Leisure	72	2.74	148	2.53	0.21
6500	Telecommunications	57	2.82	92	2.83	-0.01
7500	Utilities	90	3.70	190	3.28	0.42
8300	Banks	175	9.13	277	9.11	0.02
8500	Insurance	100	4.85	132	4.75	0.10
8600	Real Estate	118	3.01	228	3.20	-0.19
8700	Financial Services	98	4.49	203	4.46	0.03
9500	Technology	157	16.76	265	15.82	0.94
Totals		2063	100.00	3928	100.00	

INFORMATION**Index Universe**

FTSE All-World Index

Index Launch

27 June 2017

Base Date

16 September 2011

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

EUR,USD,GBP,JPY and Local

Review Dates

Annually in September

Country Breakdown

Country	FTSE All-World ex CW Climate		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	69	2.02	98	2.29	-0.27
Austria	5	0.06	8	0.07	-0.01
Belgium	12	0.30	12	0.30	0.00
Brazil	36	0.71	76	0.94	-0.23
Canada	48	2.33	57	2.76	-0.44
Chile	11	0.11	21	0.12	-0.01
China	92	2.94	958	3.49	-0.55
Colombia	4	0.04	9	0.05	-0.01
Czech Rep.	2	0.02	5	0.02	0.00
Denmark	19	0.60	22	0.52	0.07
Egypt	1	0.01	8	0.02	-0.01
Finland	15	0.43	15	0.37	0.06
France	81	3.59	86	3.30	0.29
Germany	71	3.07	82	2.69	0.38
Greece	2	0.01	10	0.04	-0.03
Hong Kong	41	1.24	91	1.29	-0.05
Hungary	3	0.03	4	0.04	0.00
India	49	0.98	148	1.18	-0.20
Indonesia	11	0.19	31	0.24	-0.05
Ireland	4	0.08	5	0.08	0.00
Israel	6	0.10	26	0.15	-0.05
Italy	29	0.78	37	0.76	0.02
Japan	333	7.97	512	7.68	0.29
Korea	62	1.31	137	1.44	-0.14
Kuwait	2	0.02	9	0.09	-0.07
Malaysia	15	0.20	47	0.30	-0.10
Mexico	20	0.29	39	0.32	-0.03
Netherlands	22	1.16	27	1.06	0.11
New Zealand	9	0.11	12	0.09	0.02
Norway	13	0.24	17	0.22	0.02
Pakistan	-	-	5	0.00	0.00
Peru	1	0.01	1	0.01	0.00
Philippines	11	0.10	25	0.14	-0.04
Poland	8	0.10	14	0.11	-0.02
Portugal	4	0.08	4	0.05	0.04
Qatar	3	0.07	21	0.13	-0.06
Russia	14	0.30	32	0.48	-0.19
Saudi Arabia	-	-	43	0.18	-0.18
Singapore	19	0.37	37	0.43	-0.06
South Africa	30	0.56	76	0.75	-0.19
Spain	27	1.06	30	0.92	0.14
Sweden	39	0.85	45	0.82	0.04
Switzerland	45	3.01	49	2.79	0.22
Taiwan	47	1.14	91	1.26	-0.12
Thailand	21	0.32	44	0.39	-0.07
Turkey	2	0.01	31	0.07	-0.06
UAE	5	0.07	17	0.11	-0.04
UK	123	5.49	133	5.25	0.24
USA	577	55.52	621	54.17	1.35
Totals	2063	100.00	3928	100.00	

Index Characteristics

Attributes	FTSE All-World ex CW Climate	FTSE All-World
Number of constituents	2063	3928
Dividend Yield %	2.45	2.48
Constituent (Wgt %)		
Average	0.05	0.03
Largest	2.28	2.15
Median	0.02	0.01
Top 10 Holdings (Wgt %)	11.86	11.02

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