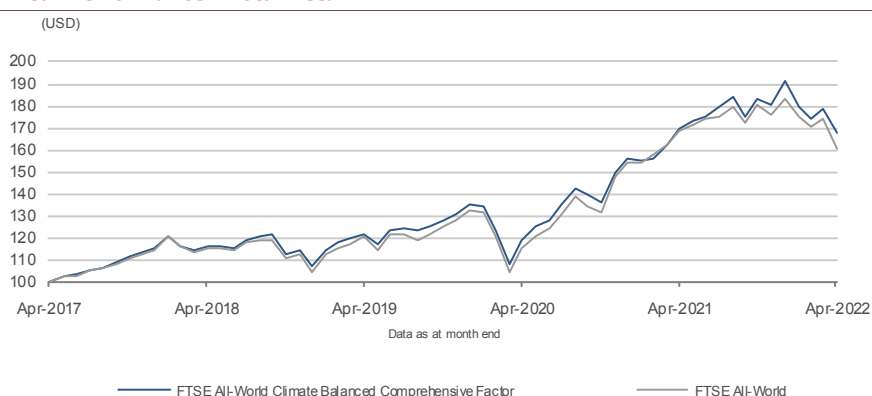


# FTSE All-World Climate Balanced Comprehensive Factor Index

Data as at: 29 April 2022

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	-6.6	-8.8	-12.4	-1.4	37.5	67.3	11.2	10.8	12.9	18.4	14.6
FTSE All-World	-8.2	-11.2	-12.6	-5.0	32.9	60.5	9.9	9.9	13.2	19.4	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

## Year-on-Year Performance - Total Return

Index % (USD)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE All-World Climate Balanced Comprehensive Factor	17.3	25.3	8.1	0.5	6.5	25.8	-6.9	26.1	15.8	22.4
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9

## 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	-0.2	0.6	0.7	0.9	-14.1	-32.8	-32.8	-32.8
FTSE All-World	-0.4	0.5	0.6	0.7	-13.4	-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	3,355,144	5.34
Microsoft Corp	USA	Technology	2,051,123	3.27
Alphabet Class A	USA	Technology	1,040,770	1.66
Alphabet Class C	USA	Technology	1,020,240	1.62
Pfizer	USA	Health Care	751,375	1.20
Costco Wholesale Corp	USA	Consumer Discretionary	574,743	0.92
Unitedhealth Group	USA	Health Care	528,029	0.84
Berkshire Hathaway B	USA	Financials	496,904	0.79
CVS Health Corporation	USA	Consumer Staples	490,642	0.78
Procter & Gamble	USA	Consumer Staples	430,747	0.69
<b>Totals</b>			<b>10,739,718</b>	<b>17.10</b>

**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	37	1,769,877	2.82
Austria	1	22,249	0.04
Belgium	6	324,716	0.52
Brazil	9	254,451	0.41
Canada	31	1,442,905	2.30
China	18	512,447	0.82
Denmark	8	518,413	0.83
Egypt	1	14,463	0.02
Finland	10	292,443	0.47
France	33	1,837,022	2.92
Germany	24	1,450,793	2.31
Greece	1	30,501	0.05
Hong Kong	9	312,786	0.50
India	22	760,524	1.21
Indonesia	2	93,937	0.15
Ireland	2	46,517	0.07
Israel	4	66,857	0.11
Italy	11	386,409	0.62
Japan	88	3,817,584	6.08
Korea	13	406,070	0.65
Kuwait	2	57,126	0.09
Malaysia	2	36,244	0.06
Mexico	9	281,848	0.45
Netherlands	14	756,026	1.20
New Zealand	4	71,291	0.11
Norway	7	381,635	0.61
Philippines	1	17,007	0.03
Portugal	1	39,329	0.06
Qatar	1	23,142	0.04
Saudi Arabia	7	253,553	0.40
Singapore	8	224,745	0.36
South Africa	8	184,522	0.29
Spain	6	351,938	0.56
Sweden	28	1,299,293	2.07
Switzerland	32	2,005,956	3.19
Taiwan	24	911,200	1.45
Thailand	3	64,502	0.10
Turkey	1	15,865	0.03
UAE	2	111,853	0.18
UK	53	3,876,522	6.17
USA	348	37,480,546	59.68
<b>Totals</b>	<b>891</b>	<b>62,805,110</b>	<b>100.00</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	94	12,426,723	19.79
15	Telecommunications	52	3,344,614	5.33
20	Health Care	82	7,843,638	12.49
30	Financials	141	6,203,705	9.88
35	Real Estate	38	2,325,648	3.70
40	Consumer Discretionary	110	7,596,737	12.10
45	Consumer Staples	85	6,791,026	10.81
50	Industrials	175	9,209,353	14.66
55	Basic Materials	51	3,099,064	4.93
60	Energy	20	1,164,238	1.85
65	Utilities	43	2,800,364	4.46
<b>Totals</b>		<b>891</b>	<b>62,805,110</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-World Climate Balanced Comprehensive Factor
Number of constituents	891
Dividend Yield %	2.22
Constituent (Wgt %)	
Average	0.11
Largest	5.34
Median	0.06
Top 10 Holdings (Wgt %)	17.11

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