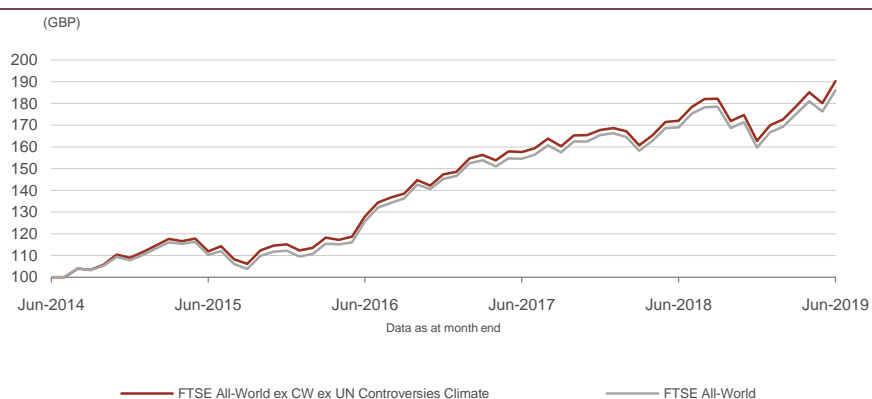


# FTSE All-World ex CW ex UN Controversies Climate Index

Data as at: 28 June 2019

The FTSE All-World ex CW ex UN Controversies Climate Index will consist of constituents of the FTSE All-World Index excluding companies on the controversial weapon (CW) exclusion list and companies on a conduct-based exclusion based the United Nations Global Compact (UNGC) principles. 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 ex UN Controversies Climate	6.5	16.9	16.9	10.6	48.7	90.3	14.1	13.7	12.8	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 ex UN Controversies Climate	12.3	5.7	27.9	13.9	-3.0
FTSE All-World	11.3	4.0	29.6	13.8	-3.4

## 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.

## 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 ex UN Controversies Climate	0.8	1.3	1.3	-	-15.5	-15.5	-16.5	-
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

## Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Apple Inc.	Technology Hardware & Equipment	804,352	2.40
Microsoft Corp	Software & Computer Services	797,900	2.38
Amazon.Com	General Retailers	653,846	1.95
Facebook Class A	Software & Computer Services	354,604	1.06
JPMorgan Chase & Co	Banks	286,890	0.86
Alphabet Class C	Software & Computer Services	255,185	0.76
Alphabet Class A	Software & Computer Services	250,807	0.75
Nestle	Food Producers	248,719	0.74
Visa	Financial Services	241,187	0.72
Exxon Mobil Corporation	Oil & Gas Producers	226,191	0.68
<b>Totals</b>		<b>4,119,680</b>	<b>12.30</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World ex CW ex UN Controversies Climate		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	84	4.22	153	5.92	-1.70
1300	Chemicals	79	2.47	163	2.34	0.13
1700	Basic Resources	57	0.99	192	1.95	-0.96
2300	Construction & Materials	64	1.49	148	1.38	0.11
2700	Industrial Goods & Services	294	11.41	606	11.64	-0.23
3300	Automobiles & Parts	60	1.99	136	2.03	-0.04
3500	Food & Beverage	85	4.14	194	3.98	0.16
3700	Personal & Household Goods	119	5.43	219	5.09	0.34
4500	Health Care	153	9.94	277	10.78	-0.84
5300	Retail	124	6.98	215	6.87	0.11
5500	Media	53	2.13	90	2.04	0.09
5700	Travel & Leisure	73	2.82	148	2.53	0.29
6500	Telecommunications	57	2.85	92	2.83	0.02
7500	Utilities	86	3.76	190	3.28	0.48
8300	Banks	173	8.73	277	9.11	-0.38
8500	Insurance	101	5.12	132	4.75	0.37
8600	Real Estate	117	3.12	228	3.20	-0.08
8700	Financial Services	99	4.71	203	4.46	0.25
9500	Technology	161	17.70	265	15.82	1.88
<b>Totals</b>		<b>2039</b>	<b>100.00</b>	<b>3928</b>	<b>100.00</b>	

## INFORMATION

## Index Universe

FTSE All-World Index

## Index Launch

21 July 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 ex UN Controversies Climate		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	70	2.08	98	2.29	-0.21
Austria	5	0.07	8	0.07	0.00
Belgium	12	0.32	12	0.30	0.02
Brazil	32	0.65	76	0.94	-0.29
Canada	47	2.40	57	2.76	-0.36
Chile	11	0.11	21	0.12	0.00
China	93	2.99	958	3.49	-0.51
Colombia	3	0.03	9	0.05	-0.02
Czech Rep.	2	0.02	5	0.02	0.00
Denmark	18	0.60	22	0.52	0.08
Egypt	1	0.01	8	0.02	-0.01
Finland	15	0.46	15	0.37	0.09
France	78	3.15	86	3.30	-0.15
Germany	69	3.15	82	2.69	0.46
Greece	2	0.01	10	0.04	-0.03
Hong Kong	45	1.28	91	1.29	-0.01
Hungary	3	0.04	4	0.04	0.00
India	48	1.01	148	1.18	-0.17
Indonesia	11	0.20	31	0.24	-0.04
Ireland	4	0.08	5	0.08	0.01
Israel	7	0.11	26	0.15	-0.04
Italy	27	0.77	37	0.76	0.01
Japan	340	8.28	512	7.68	0.60
Korea	61	1.34	137	1.44	-0.11
Kuwait	2	0.02	9	0.09	-0.07
Malaysia	15	0.21	47	0.30	-0.09
Mexico	18	0.25	39	0.32	-0.07
Netherlands	22	1.23	27	1.06	0.17
New Zealand	9	0.12	12	0.09	0.02
Norway	14	0.27	17	0.22	0.04
Pakistan	-	-	5	0.00	0.00
Peru	1	0.01	1	0.01	0.00
Philippines	12	0.11	25	0.14	-0.03
Poland	8	0.10	14	0.11	-0.01
Portugal	4	0.09	4	0.05	0.04
Qatar	3	0.08	21	0.13	-0.06
Russia	13	0.30	32	0.48	-0.18
Saudi Arabia	-	-	43	0.18	-0.18
Singapore	20	0.40	37	0.43	-0.03
South Africa	29	0.56	76	0.75	-0.19
Spain	27	1.11	30	0.92	0.20
Sweden	39	0.90	45	0.82	0.09
Switzerland	43	2.64	49	2.79	-0.14
Taiwan	47	1.18	91	1.26	-0.08
Thailand	21	0.29	44	0.39	-0.11
Turkey	2	0.02	31	0.07	-0.06
UAE	6	0.08	17	0.11	-0.03
UK	118	4.87	133	5.25	-0.38
USA	562	56.02	621	54.17	1.85
<b>Totals</b>	<b>2039</b>	<b>100.00</b>	<b>3928</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE All-World ex CW ex UN Controversies Climate	FTSE All-World
Number of constituents	2039	3928
Dividend Yield %	2.38	2.48
Constituent (Wgt %)		
Average	0.05	0.03
Largest	2.40	2.15
Median	0.02	0.01
Top 10 Holdings (Wgt %)	12.30	11.02

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