

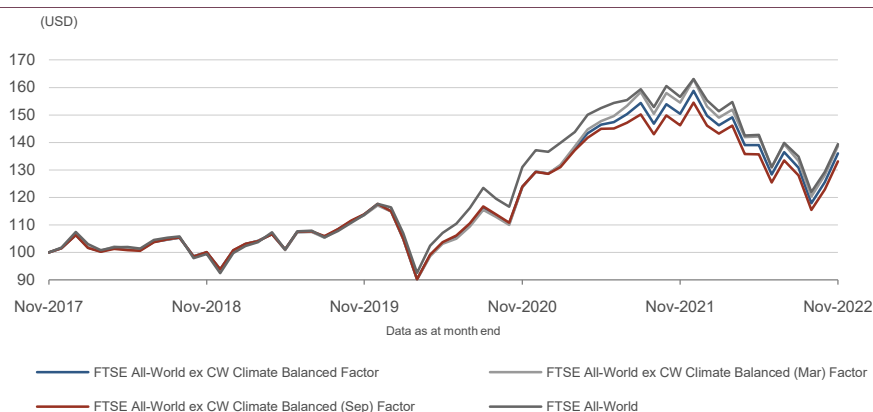
# FTSE All-World ex CW Climate Balanced Factor Indexes

Data as at: 30 November 2022

The FTSE All-World ex CW Climate Balanced Factor Indexes are designed to reflect the performance of an index incorporating Climate Change considerations and balanced exposure to Value, Quality, Low Volatility and (Small) Size.

The FTSE All-World ex CW Climate Balanced Factor Index consists of an equal combination of two annually reviewed indexes - the FTSE All-World ex CW Climate Balanced Factor (Mar) Index and the FTSE All-World ex CW Climate Balanced Factor (Sep) Index.

## 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 CW Climate Balanced Factor	4.0	-2.2	-14.4	-9.6	19.6	36.0	6.2	6.3	17.5	20.4	17.4
FTSE All-World ex CW Climate Balanced (Mar) Factor	4.0	-2.4	-14.9	-10.2	22.2	38.6	6.9	6.8	17.6	20.5	17.5
FTSE All-World ex CW Climate Balanced (Sep) Factor	4.0	-1.9	-13.8	-8.9	17.0	33.1	5.4	5.9	17.4	20.4	17.3
FTSE All-World	3.4	-2.4	-14.5	-11.0	22.8	39.4	7.1	6.9	19.0	21.2	17.7

\* 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 ex CW Climate Balanced Factor	14.6	23.5	6.8	-1.3	8.8	23.9	-7.6	25.1	10.2	22.7
FTSE All-World ex CW Climate Balanced (Mar) Factor	14.3	23.6	6.4	-1.3	8.9	24.2	-7.6	24.9	10.5	26.0
FTSE All-World ex CW Climate Balanced (Sep) Factor	15.0	23.4	7.2	-1.4	8.7	23.7	-7.5	25.4	9.9	19.4
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9

## 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 Rules are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, available end of day. Net total return indexes 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 CW Climate Balanced Factor	-0.5	0.3	0.4	0.7	-26.4	-34.8	-34.8	-34.8
FTSE All-World ex CW Climate Balanced (Mar) Factor	-0.6	0.3	0.4	0.7	-26.8	-34.7	-34.7	-34.7
FTSE All-World ex CW Climate Balanced (Sep) Factor	-0.5	0.3	0.3	0.6	-25.9	-34.9	-34.9	-34.9
FTSE All-World	-0.6	0.3	0.4	0.6	-26.0	-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

**Top 10 Constituents**

Constituent	Country	ICB Industry	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Technology	2,079,098	4.23
Apple Inc.	USA	Technology	2,034,859	4.14
Alphabet Class A	USA	Technology	1,062,022	2.16
Alphabet Class C	USA	Technology	981,421	2.00
S&P Global	USA	Financials	687,623	1.40
Johnson & Johnson	USA	Health Care	618,935	1.26
Cummins	USA	Industrials	438,862	0.89
Price (T. Rowe) Group	USA	Financials	380,803	0.77
Unilever	UK	Consumer Staples	372,816	0.76
Investor B Free	Sweden	Financials	320,005	0.65
<b>Totals</b>			<b>8,976,443</b>	<b>18.27</b>

**INFORMATION****Index Universe**

FTSE All-World Index excluding companies that manufacture or provide specific parts for anti-personnel mines, cluster munitions, chemical and biological weapons.

**Index Launch**

7 November 2016

**Base Date**

18 March 2016

**Base Value**

1000

**Index Calculation**

End-of-day

**End-of-Day Distribution**

Via FTP and email

**Currency**

USD

**Review Dates**

Balanced Factor - March and September

Balanced Factor (Mar) - March

Balanced Factor (Sep) - September

## Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	61	994,867	2.02
Austria	6	76,714	0.16
Belgium	8	128,643	0.26
Brazil	25	237,426	0.48
Canada	33	646,764	1.32
Chile	3	9,774	0.02
China	39	324,572	0.66
Colombia	2	4,761	0.01
Czech Rep.	3	47,386	0.10
Denmark	15	370,879	0.75
Egypt	1	12,251	0.02
Finland	15	304,183	0.62
France	53	1,164,566	2.37
Germany	42	802,848	1.63
Greece	5	44,658	0.09
Hong Kong	19	162,722	0.33
Hungary	2	12,254	0.02
Iceland	2	2,743	0.01
India	37	235,796	0.48
Indonesia	1	2,670	0.01
Ireland	3	20,211	0.04
Israel	6	22,645	0.05
Italy	23	543,025	1.10
Japan	325	4,429,632	9.01
Korea	54	587,472	1.20
Kuwait	2	14,441	0.03
Malaysia	11	90,496	0.18
Mexico	15	145,906	0.30
Netherlands	23	439,494	0.89
New Zealand	13	218,171	0.44
Norway	14	393,193	0.80
Philippines	1	2,655	0.01
Poland	1	2,644	0.01
Portugal	4	143,748	0.29
Qatar	2	5,239	0.01
Romania	1	2,223	0.00
Saudi Arabia	2	11,688	0.02
Singapore	17	252,328	0.51
South Africa	28	183,512	0.37
Spain	19	640,587	1.30
Sweden	42	977,063	1.99
Switzerland	41	1,100,919	2.24
Taiwan	73	1,082,570	2.20
Thailand	12	59,206	0.12
Turkey	8	46,832	0.10
UK	94	3,231,000	6.57
USA	416	28,910,191	58.83
<b>Totals</b>	<b>1622</b>	<b>49,143,566</b>	<b>100.00</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	138	8,882,281	18.07
15	Telecommunications	71	2,756,497	5.61
20	Health Care	121	4,568,190	9.30
30	Financials	289	6,660,967	13.55
35	Real Estate	80	1,388,017	2.82
40	Consumer Discretionary	213	5,651,921	11.50
45	Consumer Staples	153	4,756,206	9.68
50	Industrials	327	7,969,008	16.22
55	Basic Materials	105	2,339,342	4.76
60	Energy	44	1,201,253	2.44
65	Utilities	81	2,969,883	6.04
<b>Totals</b>		<b>1622</b>	<b>49,143,566</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-World ex CW Climate Balanced Factor	FTSE All-World
Number of constituents	1622	4165
Dividend Yield %	2.63	2.27
Constituent (Wgt %)		
Average	0.06	0.02
Largest	4.23	3.81
Median	0.02	0.00
Top 10 Holdings (Wgt %)	18.26	14.36

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