

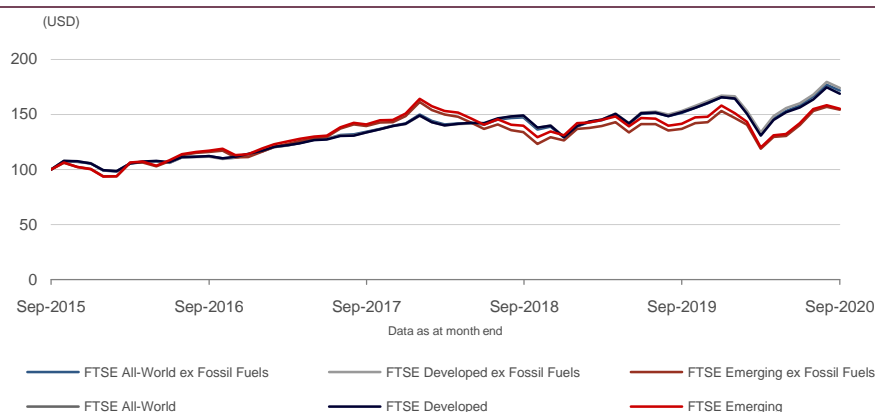
FTSE All-World ex Fossil Fuels Index Series

Data as at: 30 September 2020

Market participants are increasingly looking to manage carbon exposure in their investments, and reduce write-off or downward revaluation risks associated with stranded assets. Stranded assets are fossil fuels deposits, including oil, gas and coal, that must remain unburned or in the ground in order for the world to avoid the worst impacts of climate change.

The FTSE All-World ex Fossil Fuels Index Series is a capitalisation-weighted index designed to represent the performance of constituents of the FTSE All-World Index after the exclusion of companies that have a certain revenue and/or reserve exposure to fossil fuels.

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 Fossil Fuels	8.7	30.1	3.8	13.4	28.1	71.9	8.6	11.4	26.4	18.3	14.3
FTSE Developed ex Fossil Fuels	8.6	30.1	4.1	13.5	30.2	74.0	9.2	11.7	27.6	18.4	14.4
FTSE Emerging ex Fossil Fuels	10.0	29.8	0.8	12.7	10.7	54.3	3.5	9.1	22.2	20.1	17.0
FTSE Developed	8.1	29.1	2.0	11.0	26.3	68.9	8.1	11.0	27.8	18.8	14.5
FTSE Emerging	9.3	29.5	-1.8	9.8	10.1	55.3	3.3	9.2	22.7	20.4	17.3

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE All-World ex Fossil Fuels	13.5	-7.4	19.0	24.9	6.6	-0.1	7.3	25.4	-9.0	28.3
FTSE Developed ex Fossil Fuels	12.4	-5.8	18.8	28.1	6.6	1.4	7.0	24.6	-8.3	29.1
FTSE Emerging ex Fossil Fuels	22.6	-18.7	21.2	-1.6	5.7	-14.5	10.8	33.6	-14.9	21.0
FTSE Developed	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0
FTSE Emerging	19.8	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

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

Index rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day. Net of tax versions of the indices 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 Fossil Fuels	0.5	0.5	0.8	0.7	-33.0	-33.0	-33.0	-33.0
FTSE Developed ex Fossil Fuels	0.5	0.5	0.8	0.8	-33.4	-33.4	-33.4	-33.4
FTSE Emerging ex Fossil Fuels	0.6	0.1	0.5	0.2	-31.4	-34.1	-34.1	-34.1
FTSE All-World	-	-	-	-	-	-	-	-
FTSE Developed	0.4	0.4	0.8	0.7	-34.0	-34.0	-34.0	-34.0
FTSE Emerging	0.4	0.1	0.5	0.2	-33.4	-35.1	-35.1	-35.7

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

Top 10 Constituents - FTSE All-World ex Fossil Fuels

Constituent	Country	ICB Sector	FTSE All-World ex Fossil Fuels (Wgt %)	FTSE All-World (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware & Equipment	3.81	-	3.81
Microsoft Corp	USA	Software & Computer Services	3.21	-	3.21
Amazon.Com	USA	General Retailers	2.72	-	2.72
Facebook Class A	USA	Software & Computer Services	1.28	-	1.28
Alibaba Group Holding ADS (N Shares)	China	General Retailers	1.06	-	1.06
Alphabet Class A	USA	Software & Computer Services	0.90	-	0.90
Alphabet Class C	USA	Software & Computer Services	0.89	-	0.89
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	0.80	-	0.80
Tencent Holdings (P Chip)	China	Software & Computer Services	0.77	-	0.77
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	0.73	-	0.73
Totals			16.17	0.00	

Country Breakdown

Country	FTSE All-World ex Fossil Fuels			FTSE All-World		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Totals	0	0.00		0	0.00	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE All-World ex Fossil Fuels			FTSE All-World		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Totals		0	0.00		0	0.00	

Index Characteristics

Attributes	FTSE All-World ex Fossil Fuels	FTSE All-World
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INFORMATION

Index Universe

FTSE All-World Index

Index Launch

Developed - 29 April 2014

All-World and Emerging - 28 April 2015

Base Date

30 December 2005

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available End of Day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in March and September

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