

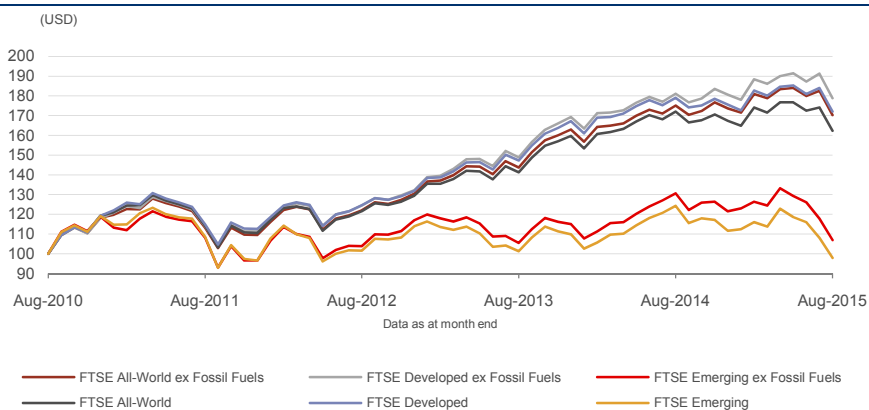
## FTSE All-World ex Fossil Fuels Index Series

Data as at: 31 August 2015

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	-7.5	-6.0	-2.0	-2.8	39.4	70.2	11.7	11.2	11.3	11.6	13.1
FTSE Developed ex Fossil Fuels	-6.6	-5.0	-1.0	-1.2	43.6	78.8	12.8	12.3	11.4	11.5	12.9
FTSE Emerging ex Fossil Fuels	-17.3	-15.5	-12.1	-18.2	2.9	6.9	1.0	1.3	14.9	15.5	17.7
FTSE All-World	-8.1	-6.8	-3.0	-5.6	33.5	62.3	10.1	10.2	11.5	11.8	13.5
FTSE Developed	-7.2	-5.9	-2.1	-3.9	38.1	72.0	11.4	11.5	11.6	11.7	13.3
FTSE Emerging	-17.4	-15.6	-12.2	-21.2	-3.6	-2.0	-1.2	-0.4	15.5	16.0	18.5

\* 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
FTSE All-World ex Fossil Fuels	13.5	-7.4	19.0	24.9	6.6
FTSE Developed ex Fossil Fuels	12.4	-5.8	18.8	28.1	6.6
FTSE Emerging ex Fossil Fuels	22.6	-18.7	21.2	-1.6	5.7
FTSE All-World	13.2	-7.3	17.1	23.3	4.8
FTSE Developed	12.3	-5.5	17.0	26.8	5.1
FTSE Emerging	19.8	-19.0	17.9	-3.5	1.6

### 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	-0.2	1.0	0.9	-	-12.2	-12.2	-19.5	-
FTSE Developed ex Fossil Fuels	-0.1	1.1	1.0	-	-11.3	-11.3	-19.0	-
FTSE Emerging ex Fossil Fuels	-1.2	0.0	0.1	-	-25.4	-25.4	-23.4	-
FTSE All-World	-0.5	0.8	0.8	0.4	-13.1	-13.1	-20.4	-54.5
FTSE Developed	-0.3	0.9	0.9	0.4	-12.2	-12.2	-19.8	-53.6
FTSE Emerging	-1.3	-0.2	0.0	0.3	-27.0	-27.0	-24.6	-61.1

Figures are annualised

1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR and 10YR based on monthly 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	1.91	1.80	0.11
Microsoft Corp	USA	Software & Computer Services	0.93	0.88	0.05
Wells Fargo & Company	USA	Banks	0.82	0.77	0.05
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	0.76	0.72	0.04
General Electric	USA	General Industrials	0.74	0.70	0.04
JPMorgan Chase & Co	USA	Banks	0.71	0.67	0.04
Nestle	Switzerland	Food Producers	0.70	0.66	0.04
Novartis (REGD)	Switzerland	Pharmaceuticals & Biotechnology	0.62	0.58	0.03
AT&T	USA	Fixed Line Telecommunications	0.61	0.57	0.03
Pfizer	USA	Pharmaceuticals & Biotechnology	0.59	0.55	0.03
<b>Totals</b>			<b>8.39</b>	<b>7.90</b>	

**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

## 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 %
Australia	87	722,387	2.14	95	827,031	2.32
Austria	8	22,710	0.07	9	26,395	0.07
Belgium & Lux.	12	162,437	0.48	12	162,437	0.45
Brazil	74	200,404	0.59	78	236,188	0.66
Canada	58	880,327	2.61	69	997,506	2.79
Chile	18	42,087	0.12	18	42,087	0.12
China	210	732,313	2.17	218	797,692	2.23
Colombia	10	14,867	0.04	11	17,411	0.05
Czech Rep.	2	7,110	0.02	2	7,110	0.02
Denmark	17	225,482	0.67	17	225,482	0.63
Egypt	10	9,674	0.03	10	9,674	0.03
Finland	12	105,360	0.31	12	105,360	0.29
France	79	1,075,173	3.19	80	1,169,262	3.27
Germany	64	1,086,899	3.22	64	1,086,899	3.04
Greece	5	5,310	0.02	5	5,310	0.01
Hong Kong	88	442,375	1.31	90	443,967	1.24
Hungary	3	6,338	0.02	4	8,713	0.02
India	117	336,037	1.00	126	377,747	1.06
Indonesia	26	71,950	0.21	30	73,209	0.20
Ireland	4	36,176	0.11	4	36,176	0.10
Israel	28	97,988	0.29	28	97,988	0.27
Italy	29	274,514	0.81	30	314,894	0.88
Japan	475	3,144,367	9.32	479	3,165,661	8.86
Korea	109	478,705	1.42	110	483,860	1.35
Malaysia	46	122,401	0.36	46	122,401	0.34
Mexico	39	166,081	0.49	39	166,081	0.46
Netherlands	25	366,983	1.09	25	366,983	1.03
New Zealand	14	23,961	0.07	14	23,961	0.07
Norway	11	63,032	0.19	12	77,167	0.22
Pakistan	2	1,111	0.00	4	2,520	0.01
Peru	2	6,970	0.02	2	6,970	0.02
Philippines	25	56,017	0.17	27	57,838	0.16
Poland	24	51,669	0.15	26	55,588	0.16
Portugal	4	14,147	0.04	5	18,126	0.05
Russia	24	63,517	0.19	32	137,040	0.38
Singapore	41	162,250	0.48	41	162,250	0.45
South Africa	78	270,579	0.80	81	289,476	0.81
Spain	27	409,781	1.21	28	424,712	1.19
Sweden	33	364,885	1.08	34	367,665	1.03
Switzerland	46	1,184,590	3.51	46	1,184,590	3.32
Taiwan	93	423,413	1.25	93	423,413	1.19
Thailand	34	70,865	0.21	37	80,947	0.23
Turkey	34	49,792	0.15	34	49,792	0.14
UAE	18	32,226	0.10	18	32,226	0.09
UK	123	2,137,166	6.33	132	2,581,189	7.23
USA	622	17,518,055	51.92	649	18,367,480	51.43
<b>Totals</b>	<b>2910</b>	<b>33,740,480</b>	<b>100.00</b>	<b>3026</b>	<b>35,716,473</b>	<b>100.00</b>

## 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 %
0500	Oil & Gas	76	688,282	2.04	164	2,406,662	6.74
1300	Chemicals	123	1,053,798	3.12	124	1,071,506	3.00
1700	Basic Resources	122	374,499	1.11	149	614,404	1.72
2300	Construction & Materials	110	445,712	1.32	110	445,712	1.25
2700	Industrial Goods & Services	423	3,908,472	11.58	423	3,908,472	10.94
3300	Automobiles & Parts	98	1,003,791	2.98	98	1,003,791	2.81
3500	Food & Beverage	150	1,644,330	4.87	150	1,644,330	4.60
3700	Personal & Household Goods	158	2,079,207	6.16	158	2,079,207	5.82
4500	Health Care	159	4,148,008	12.29	159	4,148,008	11.61
5300	Retail	173	2,054,823	6.09	173	2,054,823	5.75
5500	Media	91	1,056,942	3.13	91	1,056,942	2.96
5700	Travel & Leisure	121	881,784	2.61	121	881,784	2.47
6500	Telecommunications	94	1,343,333	3.98	94	1,343,333	3.76
7500	Utilities	163	1,154,111	3.42	163	1,154,111	3.23
8300	Banks	241	3,881,049	11.50	241	3,881,049	10.87
8500	Insurance	118	1,746,175	5.18	118	1,746,175	4.89
8600	Real Estate	171	1,049,127	3.11	171	1,049,127	2.94
8700	Financial Services	137	1,370,915	4.06	137	1,370,915	3.84
9500	Technology	182	3,856,124	11.43	182	3,856,124	10.80
<b>Totals</b>		<b>2910</b>	<b>33,740,480</b>	<b>100.00</b>	<b>3026</b>	<b>35,716,473</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-World ex Fossil Fuels	FTSE All-World
Number of constituents	2910	3026
Net MCap (USDm)	33,740,480	35,716,473
Dividend Yield %	2.47	2.60
Constituent Sizes (Net MCap USDm)		
Average	11,595	11,803
Largest	643,039	643,039
Smallest	54	54
Median	3,934	3,967
Weight of Largest Constituent (%)	1.91	1.80
Top 10 Holdings (% Index MCap)	8.37	8.24

Data definitions available from [info@ftse.com](mailto:info@ftse.com)

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