

Future World Funds available to DC investors

Overview

	Future World Fund	Future World Multi-Asset Fund	
Fund details	Inception date	February 2017	June 2018
	AUM (Q4 2018)	£5.2bn	£436m
	Asset class	Equity	Multi-Asset
	Investment objective	The investment objective of the fund is currently to replicate the performance of the FTSE All-World ex CW Climate Balanced Factor Index (less withholding tax where applicable).	Investment growth with an ESG approach
	Index methodology	LGIM & FTSE designed	LGIM designed
	Risk objective	Provide risk and return profile close to the index	2/3 ^{rds} developed market equity volatility (over the long-term)
	Benchmark	FTSE All-World ex CW Climate Balanced Factor Index	ABI Mixed Investment 40-85% Shares Sector
	Fund manager	Index team	Asset Allocation team
ESG details	Voting and engagement	Yes	Yes
	Use of ESG score	No	Yes
	ESG impact	Environmental	E, S and G
	Climate impact pledge	Divest	Divest
	Exclusions	Controversial Weapons and Coal (FTSE defined)	Future World Protection List

1

*Please note ESG reporting will be available Q1 2019