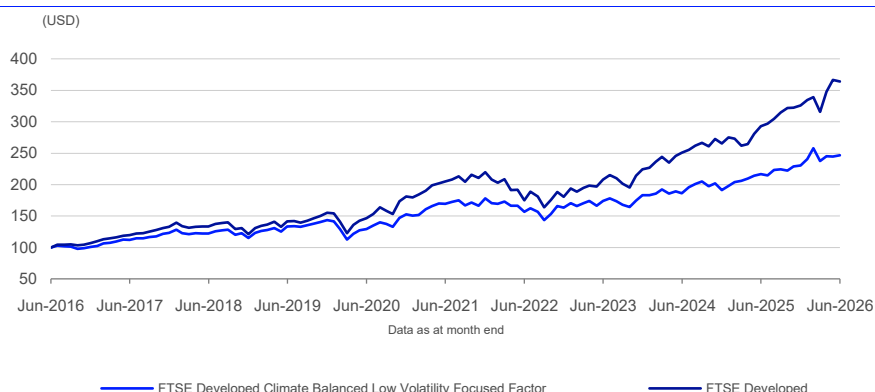


FTSE Developed Climate, Balanced Low Volatility Focused Factor Index

Data as at: 30 June 2026

The FTSE Developed Climate, Balanced Low Volatility Focused Factor Index reflects a global and diversified basket of securities with varied weights to achieve balanced exposures to Value, Quality, Low Volatility and Size factors while considering three tilts: carbon emissions, fossil fuel reserves, and green revenues.

10 -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 Developed Climate Balanced Low Volatility Focused Factor	3.8	7.1	7.1	14.0	41.6	45.8	12.3	7.8	9.0	10.9	13.2
FTSE Developed	15.3	11.7	11.7	24.2	74.8	77.7	20.5	12.2	11.2	12.5	15.3

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed Climate Balanced Low Volatility Focused Factor	8.4	22.0	-6.6	24.8	6.3	16.8	-8.4	12.0	4.6	20.3
FTSE Developed	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2	22.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Climate Balanced Low Volatility Focused Factor	1.5	1.1	0.6	0.7	-8.7	-9.0	-20.2	-33.2
FTSE Developed	2.1	1.6	0.8	0.9	-9.1	-16.1	-26.1	-34.0

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

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 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. Net total return indexes are also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Merck & Co	USA	Pharmaceuticals and Biotechnology	2,719,132	3.25
Cisco Systems	USA	Telecommunications Equipment	2,446,415	2.92
Verizon Communications	USA	Telecommunications Service Providers	1,734,471	2.07
Shell	UK	Oil Gas and Coal	1,282,569	1.53
Progressive Corp	USA	Non-life Insurance	1,128,370	1.35
McKesson	USA	Personal Care Drug and Grocery Stores	1,122,520	1.34
Comcast A	USA	Telecommunications Service Providers	989,425	1.18
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	976,086	1.17
Eaton Corp PLC	USA	General Industrials	923,587	1.10
Cencora Inc	USA	Personal Care Drug and Grocery Stores	916,734	1.09
Totals			14,239,310	17.00

Country/Market Breakdown

Country/Market	FTSE Developed Climate Balanced Low Volatility Focused Factor		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	34	2.56	106	1.73	0.83
Austria	4	0.14	9	0.09	0.04
Belgium	5	0.20	14	0.28	-0.09
Canada	17	2.00	85	3.21	-1.22
Denmark	2	0.10	17	0.39	-0.28
Finland	7	0.45	14	0.28	0.17
France	25	3.99	57	2.25	1.74
Germany	19	2.67	64	2.02	0.64
Hong Kong	12	0.77	66	0.49	0.28
Ireland	1	0.08	5	0.09	-0.01
Israel	13	0.58	43	0.34	0.25
Italy	7	1.33	36	0.88	0.45
Japan	189	12.44	476	6.56	5.89
Korea	19	1.12	155	3.22	-2.10
Netherlands	10	1.09	29	1.39	-0.30
New Zealand	5	0.16	11	0.05	0.11
Norway	5	0.29	15	0.14	0.15
Poland	1	0.08	10	0.11	-0.03
Portugal	3	0.31	5	0.05	0.26
Singapore	23	0.99	36	0.38	0.61
Spain	11	2.35	24	0.94	1.41
Sweden	24	2.87	54	0.77	2.10
Switzerland	23	4.05	50	2.26	1.79
UK	48	9.18	93	3.46	5.72
USA	104	50.20	501	68.61	-18.41
Totals	611	100.00	1975	100.00	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

27 July 2017

Base Date

18 March 2016

Base Value

1000

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

EUR,USD,GBP,JPY,AUD

Review Dates

Annually in September

Historical Data

Available from 16 September 2011

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Developed Climate Balanced Low Volatility Focused Factor		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	22	2.19	198	34.90	-32.71
15	Telecommunications	32	9.91	53	3.40	6.51
20	Health Care	29	9.48	143	8.27	1.21
30	Financials	55	9.88	300	14.15	-4.27
35	Real Estate	53	2.81	130	1.78	1.03
40	Consumer Discretionary	78	7.20	302	11.37	-4.17
45	Consumer Staples	85	11.29	141	3.99	7.30
50	Industrials	152	25.65	413	13.00	12.65
55	Basic Materials	47	7.36	130	2.80	4.57
60	Energy	6	1.98	70	3.63	-1.66
65	Utilities	52	12.25	95	2.70	9.54
Totals		611	100.00	1975	100.00	

Index Characteristics

Attributes	FTSE Developed Climate Balanced Low Volatility Focused Factor	FTSE Developed
Number of constituents	611	1975
Dividend Yield %	2.67	1.49
Constituent (Wgt %)		
Average	0.16	0.05
Largest	3.25	4.96
Median	0.07	0.01
Top 10 Holdings (Wgt %)	17.00	24.64

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