

# FTSE Developed Climate, Balanced Low Volatility Focused Factor Index

Data as at: 31 October 2024

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 climate change risk and opportunities: 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	0.6	6.3	7.8	19.9	14.9	42.8	4.8	7.4	8.3	12.6	15.6
FTSE Developed	2.3	11.0	16.3	33.6	21.1	78.4	6.6	12.3	10.5	16.4	17.8

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Climate Balanced Low Volatility Focused Factor	10.1	1.8	8.4	22.0	-6.6	24.8	6.3	16.8	-8.4	12.0
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2

## 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	2.3	0.4	0.5	0.6	-4.6	-20.2	-33.2	-33.2
FTSE Developed	3.1	0.4	0.7	0.7	-8.2	-26.1	-34.0	-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 %
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	2,944,436	4.42
Bristol Myers Squibb	USA	Pharmaceuticals and Biotechnology	1,331,165	2.00
McDonalds Corp	USA	Travel and Leisure	1,165,344	1.75
Verizon Communications	USA	Telecommunications Service Providers	1,120,374	1.68
Paccar	USA	Industrial Transportation	1,008,481	1.51
Comcast A	USA	Telecommunications Service Providers	992,180	1.49
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	873,640	1.31
Marsh & McLennan	USA	Non-life Insurance	839,791	1.26
AT&T	USA	Telecommunications Service Providers	837,572	1.26
Gilead Sciences	USA	Pharmaceuticals and Biotechnology	796,987	1.20
Totals			11,909,969	17.88

Country/Market Breakdown

Country/Market	FTSE Developed Climate Balanced Low Volatility Focused Facto		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	35	2.82	104	2.01	0.81
Austria	3	0.07	7	0.05	0.02
Belgium	4	0.20	13	0.25	-0.05
Canada	14	2.60	48	2.67	-0.07
Denmark	5	0.24	19	0.78	-0.54
Finland	4	0.41	14	0.25	0.15
France	22	3.78	67	2.62	1.16
Germany	21	2.80	67	2.18	0.62
Hong Kong	18	1.00	70	0.57	0.42
Ireland	2	0.12	5	0.07	0.05
Israel	11	0.37	29	0.17	0.20
Italy	8	0.81	36	0.75	0.06
Japan	210	12.54	496	6.42	6.12
Korea	18	0.53	157	1.19	-0.67
Netherlands	11	1.70	29	1.05	0.66
New Zealand	8	0.40	13	0.08	0.32
Norway	5	0.27	16	0.15	0.12
Poland	2	0.05	10	0.08	-0.03
Portugal	2	0.15	4	0.04	0.11
Singapore	22	1.49	35	0.35	1.13
Spain	7	1.33	24	0.70	0.63
Sweden	24	2.94	53	0.81	2.13
Switzerland	28	5.70	53	2.37	3.32
UK	39	6.25	100	3.85	2.40
USA	108	51.44	548	70.53	-19.09
Totals	631	100.00	2017	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

		FTSE Developed Climate Balanced Low Volatility Focused Factor		FTSE Developed		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	23	3.77	192	28.02	-24.25
15	Telecommunications	31	8.57	49	2.64	5.93
20	Health Care	38	15.65	167	10.99	4.66
30	Financials	52	9.84	287	14.13	-4.29
35	Real Estate	33	1.86	138	2.36	-0.50
40	Consumer Discretionary	87	12.16	327	13.56	-1.40
45	Consumer Staples	99	10.45	155	5.12	5.32
50	Industrials	164	21.38	406	13.50	7.88
55	Basic Materials	50	7.25	131	2.81	4.44
60	Energy	4	0.46	72	3.98	-3.52
65	Utilities	50	8.61	93	2.89	5.72
Totals		631	100.00	2017	100.00	

Index Characteristics

Attributes	FTSE Developed Climate Balanced Low Volatility Focused Factor	FTSE Developed
Number of constituents	631	2017
Dividend Yield %	2.80	1.79
Constituent (Wgt %)		
Average	0.16	0.05
Largest	4.42	4.70
Median	0.06	0.01
Top 10 Holdings (Wgt %)	17.88	23.45

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