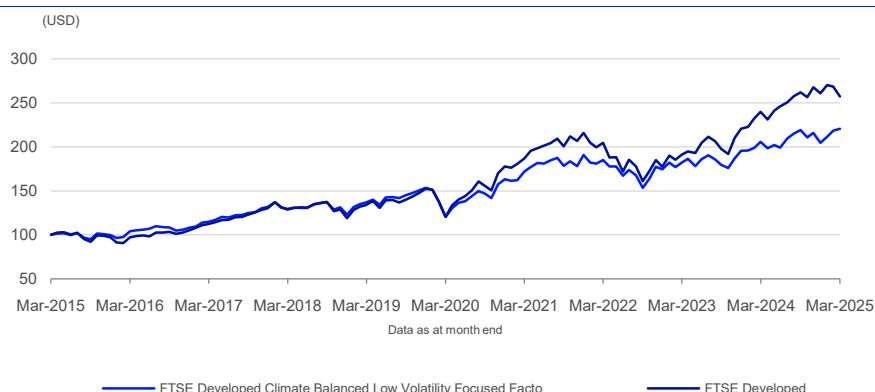


FTSE Developed Climate, Balanced Low Volatility Focused Factor Index

Data as at: 31 March 2025

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	7.7	0.6	7.7	7.2	19.1	83.0	6.0	12.8	8.9	12.2	13.8
FTSE Developed	-1.4	-1.8	-1.4	7.2	25.6	113.6	7.9	16.4	11.6	15.5	16.2

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Developed Climate Balanced Low Volatility Focused Factor	1.8	8.4	22.0	-6.6	24.8	6.3	16.8	-8.4	12.0	4.6
FTSE Developed	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2

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	0.8	0.5	0.9	0.6	-8.3	-18.6	-20.2	-33.2
FTSE Developed	0.6	0.6	1.0	0.7	-8.2	-22.3	-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 %
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	3,054,581	4.45
Bristol Myers Squibb	USA	Pharmaceuticals and Biotechnology	1,455,760	2.12
McDonalds Corp	USA	Travel and Leisure	1,246,169	1.81
Verizon Communications	USA	Telecommunications Service Providers	1,206,270	1.76
AT&T	USA	Telecommunications Service Providers	1,050,867	1.53
Gilead Sciences	USA	Pharmaceuticals and Biotechnology	1,005,431	1.46
Paccar	USA	Industrial Transportation	941,655	1.37
Marsh & McLennan	USA	Non-life Insurance	939,031	1.37
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	890,617	1.30
Comcast A	USA	Telecommunications Service Providers	838,366	1.22
Totals			12,628,747	18.39

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	34	2.62	104	1.84	0.78
Austria	3	0.07	6	0.06	0.01
Belgium	4	0.20	13	0.26	-0.07
Canada	14	2.62	48	2.71	-0.09
Denmark	5	0.23	18	0.58	-0.35
Finland	4	0.40	14	0.26	0.14
France	21	3.79	62	2.74	1.05
Germany	21	2.94	67	2.49	0.46
Hong Kong	18	0.98	68	0.56	0.42
Ireland	2	0.11	5	0.08	0.03
Israel	11	0.45	31	0.20	0.26
Italy	8	0.81	37	0.85	-0.04
Japan	205	12.28	487	6.43	5.85
Korea	18	0.49	145	1.07	-0.59
Netherlands	11	1.62	30	1.05	0.57
New Zealand	8	0.35	12	0.07	0.28
Norway	5	0.30	15	0.17	0.13
Poland	2	0.06	10	0.10	-0.04
Portugal	2	0.15	5	0.04	0.10
Singapore	22	1.59	35	0.39	1.20
Spain	7	1.41	23	0.80	0.61
Sweden	24	3.03	53	0.85	2.18
Switzerland	28	5.52	52	2.46	3.05
UK	38	6.17	98	3.92	2.25
USA	106	51.82	538	70.02	-18.19
Totals	621	100.00	1976	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 Facto		FTSE Developed		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	24	4.58	192	26.62	-22.04
15	Telecommunications	31	8.76	48	2.72	6.04
20	Health Care	38	16.11	160	10.63	5.49
30	Financials	50	9.95	292	15.40	-5.45
35	Real Estate	33	1.72	139	2.32	-0.60
40	Consumer Discretionary	85	12.07	314	13.68	-1.61
45	Consumer Staples	99	10.71	153	5.31	5.40
50	Industrials	158	20.18	397	13.62	6.56
55	Basic Materials	50	6.84	121	2.62	4.22
60	Energy	4	0.47	70	4.15	-3.68
65	Utilities	49	8.60	90	2.93	5.67
Totals		621	100.00	1976	100.00	

Index Characteristics

Attributes	FTSE Developed Climate Balanced Low Volatility Focused Facto	FTSE Developed
Number of constituents	621	1976
Dividend Yield %	2.76	1.86
Constituent (Wgt %)		
Average	0.16	0.05
Largest	4.45	4.71
Median	0.06	0.01
Top 10 Holdings (Wgt %)	18.39	22.33

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA
+44 (0) 20 7866 1810

North America
+1 877 503 6437

Asia-Pacific
Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659