FTSE RUSSELL
An LSEG Business

FTSE Russell Factsheet

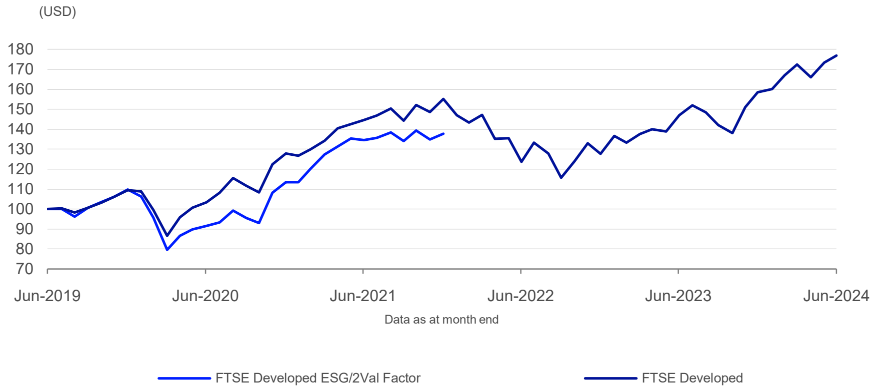
FTSE Developed ESG/2Val Factor Index

Data as at: 28 June 2024

The FTSE Developed ESG/2Val Factor Index is designed to reflect the performance of a global and diversified indices where their weights are varied to (i) achieve exposure to the Value factor premium and (ii) accounts for the performance of companies' ESG practices.

The latter is evaluated using FTSE Russell's ESG Ratings which measures company exposures to, and management of, a variety of Environmental, Social and Governance risks.

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 Developed ESG/2Val Factor	-	-	-	-	-	-	-	-	-	-	-
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	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 ESG/2Val Factor	5.2	-4.7	13.9	24.1	-12.2	24.2	3.2	21.5	0.0	0.0
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 ESG/2Val Factor	-	-	-	-	-	-	-	-
FTSE Developed	2.2	0.4	0.7	0.6	-10.4	-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 Industry	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Technology	1,929,624	2.97
Apple Inc.	USA	Technology	1,877,562	2.89
Walmart	USA	Consumer Discretionary	1,163,247	1.79
Toyota Motor	Japan	Consumer Discretionary	1,115,655	1.71
Nvidia	USA	Technology	775,240	1.19
Verizon Communications	USA	Telecommunications	736,886	1.13
Alphabet Class C	USA	Technology	691,840	1.06
Alphabet Class A	USA	Technology	666,950	1.02
Home Depot	USA	Consumer Discretionary	650,866	1.00
Bank of America	USA	Financials	617,953	0.95
Totals			**10,225,823**	**15.71**

Country/Market Breakdown

	FTSE Developed ESG/2Val Factor		FTSE Developed		
Country/Market	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
Australia	27	3.13	105	2.04	1.09
Austria	2	0.06	7	0.05	0.01
Belgium	3	0.17	14	0.24	-0.06
Canada	31	4.27	48	2.53	1.74
Denmark	7	0.71	18	0.93	-0.22
Finland	7	0.21	14	0.26	-0.04
France	32	3.13	69	2.70	0.43
Germany	29	3.37	70	2.13	1.24
Hong Kong	11	0.49	72	0.53	-0.04
Ireland	-	-	5	0.07	-0.07
Israel	4	0.20	30	0.16	0.04
Italy	12	1.20	34	0.72	0.49
Japan	121	13.96	502	6.51	7.45
Korea	22	1.20	160	1.40	-0.20
Netherlands	16	1.39	31	1.30	0.09
New Zealand	-	-	15	0.08	-0.08
Norway	4	0.11	17	0.17	-0.05
Poland	2	0.06	10	0.09	-0.03
Portugal	2	0.04	4	0.04	0.00
Singapore	4	0.26	36	0.34	-0.08
Spain	10	1.66	25	0.68	0.98
Sweden	14	0.51	52	0.84	-0.32
Switzerland	20	3.49	52	2.40	1.09
UK	46	4.86	103	3.94	0.91
USA	311	55.50	579	69.85	-14.36
Totals	**737**	**100.00**	**2072**	**100.00**	

INFORMATION

Index Universe
FTSE Developed Index

Index Launch
14 August 2017

Base Date
15 March 2002

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 March

ICB Industry Breakdown

		FTSE Developed ESG/2Val Factor		FTSE Developed		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	52	15.77	191	29.00	-13.23
15	Telecommunications	29	5.36	56	2.64	2.72
20	Health Care	55	10.90	172	11.38	-0.48
30	Financials	143	22.46	288	13.36	9.10
35	Real Estate	28	1.08	140	2.21	-1.13
40	Consumer Discretionary	99	14.05	345	13.58	0.47
45	Consumer Staples	67	7.42	159	5.08	2.34
50	Industrials	139	13.32	417	12.94	0.39
55	Basic Materials	50	3.56	139	2.89	0.67
60	Energy	20	2.09	71	4.23	-2.15
65	Utilities	55	3.99	94	2.68	1.31
Totals		**737**	**100.00**	**2072**	**100.00**	

Index Characteristics

Attributes	FTSE Developed ESG/2Val Factor	FTSE Developed
Number of constituents	737	2072
Dividend Yield %	-	1.80
Constituent (Wgt %)		
Average	0.14	0.05
Largest	2.97	4.93
Median	0.06	0.01
Top 10 Holdings (Wgt %)	15.71	24.13

Data definitions available from
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