

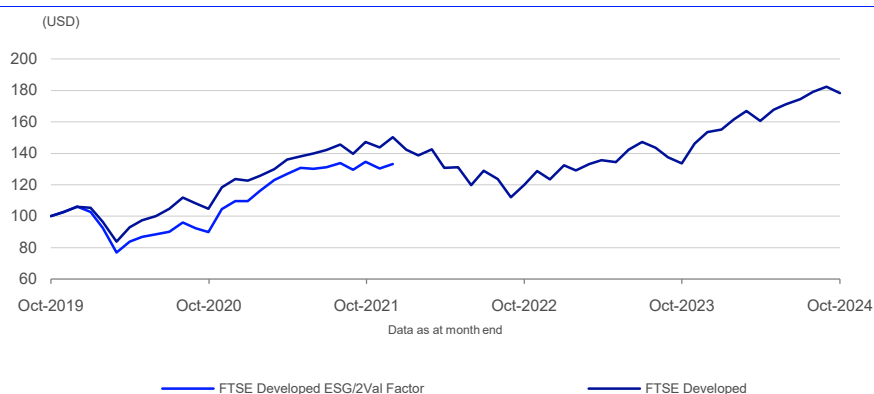
FTSE Developed ESG/2Val Factor Index

Data as at: 31 October 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	2.3	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 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	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 Industry	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology	2,013,864	2.97
Microsoft Corp	USA	Technology	1,754,341	2.59
Walmart	USA	Consumer Discretionary	1,407,888	2.08
Toyota Motor	Japan	Consumer Discretionary	960,618	1.42
Nvidia	USA	Technology	833,097	1.23
Verizon Communications	USA	Telecommunications	752,788	1.11
Home Depot	USA	Consumer Discretionary	744,476	1.10
Meta Platforms Inc	USA	Technology	690,894	1.02
Unitedhealth Group	USA	Health Care	681,628	1.01
International Bus Machns.	USA	Technology	666,120	0.98
Totals			10,505,715	15.51

Country/Market Breakdown

Country/Market	FTSE Developed ESG/2Val Factor		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	27	3.12	104	2.01	1.11
Austria	2	0.05	7	0.05	0.00
Belgium	3	0.18	13	0.25	-0.08
Canada	31	4.45	48	2.67	1.79
Denmark	7	0.56	19	0.78	-0.22
Finland	7	0.20	14	0.25	-0.05
France	31	3.15	67	2.62	0.54
Germany	28	3.37	67	2.18	1.20
Hong Kong	11	0.52	70	0.57	-0.05
Ireland	-	-	5	0.07	-0.07
Israel	4	0.23	29	0.17	0.06
Italy	12	1.21	36	0.75	0.46
Japan	121	13.37	496	6.42	6.95
Korea	22	1.00	157	1.19	-0.19
Netherlands	15	1.29	29	1.05	0.24
New Zealand	-	-	13	0.08	-0.08
Norway	4	0.11	16	0.15	-0.04
Poland	2	0.05	10	0.08	-0.03
Portugal	2	0.04	4	0.04	0.00
Singapore	4	0.27	35	0.35	-0.09
Spain	10	1.72	24	0.70	1.02
Sweden	14	0.52	53	0.81	-0.29
Switzerland	20	3.50	53	2.37	1.12
UK	44	4.75	100	3.85	0.90
USA	302	56.34	548	70.53	-14.19
Totals	723	100.00	2017	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	15.30	192	28.02	-12.72
15	Telecommunications	29	5.58	49	2.64	2.94
20	Health Care	54	10.23	167	10.99	-0.76
30	Financials	143	23.41	287	14.13	9.28
35	Real Estate	28	1.21	138	2.36	-1.15
40	Consumer Discretionary	93	13.57	327	13.56	0.02
45	Consumer Staples	67	7.50	155	5.12	2.38
50	Industrials	135	13.53	406	13.50	0.04
55	Basic Materials	48	3.40	131	2.81	0.59
60	Energy	20	1.99	72	3.98	-1.99
65	Utilities	54	4.26	93	2.89	1.37
Totals		723	100.00	2017	100.00	

Index Characteristics

Attributes	FTSE Developed ESG/2Val Factor	FTSE Developed
Number of constituents	723	2017
Dividend Yield %	-	1.79
Constituent (Wgt %)		
Average	0.14	0.05
Largest	2.97	4.70
Median	0.06	0.01
Top 10 Holdings (Wgt %)	15.51	23.45

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