

FTSE Developed ESG Index

Data as at: 29 March 2024

The FTSE Developed ESG Index is designed to align investment and ESG objectives into a broad benchmark, whilst maintaining industry neutrality. Company weights within the Index are "tilted" using FTSE Russell's ESG Ratings and subsequently, industry neutral re-weighting is applied so that the industry weights in the Index match the underlying index universe. As a result, the FTSE Developed ESG Index has risk/return characteristics similar to the underlying universe with the added benefit of improved ESG metrics.

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 ESG	9.4	21.9	9.4	26.4	32.9	86.0	9.9	13.2	9.9	15.4	17.9
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	18.1

* 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	5.9	-1.1	9.3	22.7	-8.2	29.5	14.7	23.8	-16.6	24.4
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	2.8	0.6	0.7	0.7	-9.8	-25.0	-33.9	-33.9
FTSE Developed	2.7	0.6	0.7	0.7	-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 index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks 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.

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 - FTSE Developed ESG

Constituent	Country	ICB Sector	FTSE Developed ESG (Wgt %)	FTSE Developed (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	6.75	4.73	2.02
Apple Inc.	USA	Technology Hardware and Equipment	4.77	3.78	0.99
Nvidia	USA	Technology Hardware and Equipment	3.79	3.24	0.55
Amazon.Com	USA	Retailers	3.33	2.46	0.88
Meta Platforms Inc	USA	Software and Computer Services	1.57	1.62	-0.05
Visa	USA	Industrial Support Services	1.34	0.67	0.67
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.21	0.99	0.22
Alphabet Class A	USA	Software and Computer Services	1.17	1.36	-0.19
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.16	0.58	0.58
Home Depot	USA	Retailers	1.00	0.58	0.42
Totals			26.09	20.01	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed ESG		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	81	28.12	191	26.35	1.77
1510	Telecommunications	25	2.83	56	2.72	0.11
2010	Health Care	72	11.94	171	11.56	0.39
3010	Banks	57	6.75	107	5.88	0.86
3020	Financial Services	40	3.44	97	4.63	-1.19
3030	Insurance	44	3.56	85	3.15	0.41
3510	Real Estate	33	1.96	141	2.34	-0.38
4010	Automobiles and Parts	18	2.62	64	2.45	0.17
4020	Consumer Products and Services	26	2.48	105	2.84	-0.36
4030	Media	9	0.96	39	1.36	-0.40
4040	Retailers	19	6.71	61	5.52	1.19
4050	Travel and Leisure	16	1.24	78	1.86	-0.62
4510	Food Beverage and Tobacco	26	2.74	102	3.31	-0.58
4520	Personal Care Drug and Grocery Stores	25	2.03	58	2.04	-0.01
5010	Construction and Materials	14	0.97	70	1.28	-0.31
5020	Industrial Goods and Services	120	11.93	347	12.48	-0.55
5510	Basic Resources	19	1.31	64	1.54	-0.23
5520	Chemicals	14	1.41	77	1.60	-0.19
6010	Energy	39	4.57	72	4.44	0.14
6510	Utilities	40	2.44	94	2.66	-0.21
Totals		737	100.00	2079	100.00	

INFORMATION

Index Universe

FTSE Developed Index

Launch Date

20 November 2017

Base Date

15 March 2002

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD

Review Dates

Annually in March

Country Breakdown

	FTSE Developed ESG		FTSE Developed		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	24	1.92	108	2.07	-0.15
Austria	1	0.02	7	0.05	-0.03
Belgium	2	0.13	15	0.26	-0.12
Canada	36	3.23	48	2.65	0.58
Denmark	5	0.72	17	0.89	-0.17
Finland	4	0.16	14	0.25	-0.09
France	30	3.32	69	3.03	0.29
Germany	24	2.13	70	2.26	-0.12
Hong Kong	7	0.30	72	0.54	-0.24
Ireland	-	-	5	0.07	-0.07
Israel	3	0.09	30	0.17	-0.09
Italy	9	0.71	35	0.78	-0.07
Japan	82	5.86	506	7.02	-1.17
Korea	12	1.01	159	1.45	-0.44
Netherlands	12	1.16	31	1.30	-0.14
New Zealand	1	0.02	15	0.08	-0.06
Norway	2	0.06	18	0.17	-0.11
Poland	-	-	10	0.09	-0.09
Portugal	1	0.02	4	0.04	-0.02
Singapore	4	0.24	36	0.33	-0.10
Spain	11	0.81	25	0.72	0.09
Sweden	13	0.53	52	0.85	-0.32
Switzerland	20	2.43	52	2.39	0.04
UK	41	3.60	103	3.93	-0.34
USA	393	71.52	578	68.59	2.93
Totals	737	100.00	2079	100.00	

Index Characteristics

Attributes	FTSE Developed ESG	FTSE Developed
Number of constituents	737	2079
Dividend Yield %	1.82	1.81
Constituent (Wgt %)		
Average	0.14	0.05
Largest	6.75	4.73
Median	0.06	0.01
Top 10 Holdings (Wgt %)	26.09	21.06

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