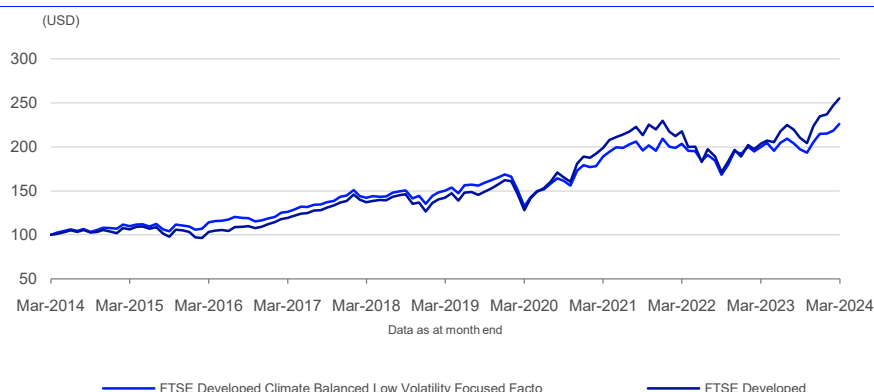


# FTSE Developed Climate, Balanced Low Volatility Focused Factor Index

Data as at: 29 March 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 | 5.2      | 14.6 | 5.2 | 13.0 | 19.6 | 50.6 | 6.1          | 8.5  | 8.0            | 11.9 | 15.6 |
| 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 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 | 1.8               | 0.5 | 0.5 | 0.7  | -9.0         | -20.2 | -33.2 | -33.2 |
| 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 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 | ICB Sector                            | Net MCap (USDm) | Wgt % |
|------------------------|---------|---------------------------------------|-----------------|-------|
| Cisco Systems          | USA     | Telecommunications Equipment          | 1,403,307       | 2.26  |
| Shell                  | UK      | Oil Gas and Coal                      | 1,354,808       | 2.18  |
| Verizon Communications | USA     | Telecommunications Service Providers  | 1,329,362       | 2.14  |
| McKesson               | USA     | Personal Care Drug and Grocery Stores | 1,239,763       | 2.00  |
| CVS Health Corporation | USA     | Personal Care Drug and Grocery Stores | 1,000,194       | 1.61  |
| Pfizer                 | USA     | Pharmaceuticals and Biotechnology     | 878,150         | 1.41  |
| GSK                    | UK      | Pharmaceuticals and Biotechnology     | 828,646         | 1.33  |
| The Cigna Group        | USA     | Health Care Providers                 | 826,999         | 1.33  |
| Paccar                 | USA     | Industrial Transportation             | 820,100         | 1.32  |
| Cencora Inc            | USA     | Personal Care Drug and Grocery Stores | 784,769         | 1.26  |
| Totals                 |         |                                       | 10,466,099      | 16.85 |

Country Breakdown

| Country     | FTSE Developed Climate Balanced Low Volatility Focused Facto |        | FTSE Developed |        | Diff % |
|-------------|--|--------|----------------|--------|--------|
|             | No. of Cons  | Wgt %  | No. of Cons    | Wgt %  |        |
| Australia   | 37   | 2.65   | 108            | 2.07   | 0.58   |
| Austria     | 2  | 0.06   | 7              | 0.05   | 0.00   |
| Belgium     | 3  | 0.12   | 15             | 0.26   | -0.14  |
| Canada      | 16   | 1.96   | 48             | 2.65   | -0.69  |
| Denmark     | 2  | 0.33   | 17             | 0.89   | -0.56  |
| Finland     | 6  | 0.40   | 14             | 0.25   | 0.15   |
| France      | 29   | 4.74   | 69             | 3.03   | 1.71   |
| Germany     | 20   | 3.35   | 70             | 2.26   | 1.09   |
| Hong Kong   | 16   | 0.78   | 72             | 0.54   | 0.24   |
| Ireland     | 2  | 0.09   | 5              | 0.07   | 0.01   |
| Israel      | 9  | 0.17   | 30             | 0.17   | -0.01  |
| Italy       | 8  | 1.66   | 35             | 0.78   | 0.88   |
| Japan       | 190  | 13.71  | 506            | 7.02   | 6.68   |
| Korea       | 31   | 1.51   | 159            | 1.45   | 0.06   |
| Netherlands | 12   | 1.39   | 31             | 1.30   | 0.09   |
| New Zealand | 11   | 0.41   | 15             | 0.08   | 0.34   |
| Norway      | 6  | 0.32   | 18             | 0.17   | 0.14   |
| Poland      | -  | -      | 10             | 0.09   | -0.09  |
| Portugal    | 3  | 0.25   | 4              | 0.04   | 0.21   |
| Singapore   | 25   | 0.88   | 36             | 0.33   | 0.54   |
| Spain       | 10   | 1.69   | 25             | 0.72   | 0.97   |
| Sweden      | 12   | 1.06   | 52             | 0.85   | 0.22   |
| Switzerland | 27   | 3.24   | 52             | 2.39   | 0.85   |
| UK          | 44   | 10.18  | 103            | 3.93   | 6.25   |
| USA         | 112  | 49.07  | 578            | 68.59  | -19.52 |
| Totals      | 633  | 100.00 | 2079           | 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<br>Balanced Low Volatility<br>Focused Facto |        | FTSE Developed |        |        |
|----------|------------------------|--|--------|----------------|--------|--------|
| ICB Code | ICB Industry           | No. of Cons  | Wgt %  | No. of Cons    | Wgt %  | Diff % |
| 10       | Technology             | 20   | 2.00   | 191            | 26.35  | -24.36 |
| 15       | Telecommunications     | 33   | 7.80   | 56             | 2.72   | 5.08   |
| 20       | Health Care            | 30   | 11.34  | 171            | 11.56  | -0.22  |
| 30       | Financials             | 40   | 4.80   | 289            | 13.66  | -8.86  |
| 35       | Real Estate            | 40   | 2.91   | 141            | 2.34   | 0.57   |
| 40       | Consumer Discretionary | 104  | 13.36  | 347            | 14.03  | -0.67  |
| 45       | Consumer Staples       | 85   | 13.54  | 160            | 5.35   | 8.18   |
| 50       | Industrials            | 163  | 23.58  | 417            | 13.76  | 9.82   |
| 55       | Basic Materials        | 57   | 6.80   | 141            | 3.13   | 3.67   |
| 60       | Energy                 | 7  | 3.89   | 72             | 4.44   | -0.54  |
| 65       | Utilities              | 54   | 9.99   | 94             | 2.66   | 7.33   |
| Totals   |                        | 633  | 100.00 | 2079           | 100.00 |        |

Index Characteristics

| Attributes              | FTSE Developed Climate Balanced<br>Low Volatility Focused Facto | FTSE Developed |
|-------------------------|---|----------------|
| Number of constituents  | 633   | 2079           |
| Dividend Yield %        | 2.84  | 1.81           |
| Constituent (Wgt %)     |   |                |
| Average                 | 0.16  | 0.05           |
| Largest                 | 2.26  | 4.73           |
| Median                  | 0.06  | 0.01           |
| Top 10 Holdings (Wgt %) | 16.84   | 21.06          |

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