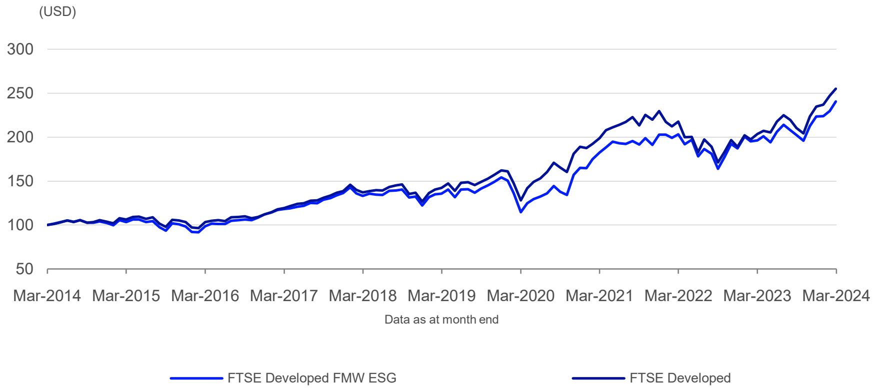
FTSE Developed FMW ESG Index

Data as at: 29 March 2024

The FTSE Developed FMW ESG Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The index additionally incorporates a tilt towards Environmental, Social and Governance considerations as detailed in the FTSE ESG Index Series Ground Rules. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

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 FMW ESG	7.6	18.9	7.6	22.6	31.7	77.5	9.6	12.2	9.5	14.6	18.9
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 FMW ESG	4.5	-4.2	14.2	21.8	-10.4	26.2	6.9	22.9	-7.8	19.6
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 FMW ESG	2.5	0.7	0.6	0.6	-9.5	-22.1	-37.0	-37.0
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

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

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 indexes are calculated based on price and total return methodologies, and 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

Constituent	Country	ICB Sector	FTSE Developed FMW ESG (Wgt %)	FTSE Developed (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	3.18	4.73	-1.55
Apple Inc.	USA	Technology Hardware and Equipment	2.30	3.78	-1.48
Citigroup	USA	Banks	1.58	0.18	1.40
Meta Platforms Inc	USA	Software and Computer Services	1.31	1.62	-0.32
Wells Fargo & Company	USA	Banks	1.29	0.32	0.97
Intel Corp	USA	Technology Hardware and Equipment	1.28	0.28	1.00
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.20	0.58	0.63
AT&T	USA	Telecommunications Service Providers	1.13	0.19	0.94
Shell	UK	Oil Gas and Coal	1.12	0.33	0.79
Samsung Electronics	Korea	Telecommunications Equipment	1.08	0.44	0.64
Totals			**15.47**	**12.45**	

ICB Industry Breakdown

		FTSE Developed FMW ESG		FTSE Developed		
ICB Code	**ICB Industry**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
10	Technology	63	15.36	191	26.35	-10.99
15	Telecommunications	28	5.89	56	2.72	3.17
20	Health Care	57	9.15	171	11.56	-2.41
30	Financials	144	22.17	289	13.66	8.51
35	Real Estate	58	3.55	141	2.34	1.21
40	Consumer Discretionary	92	10.37	347	14.03	-3.66
45	Consumer Staples	61	5.54	160	5.35	0.19
50	Industrials	141	11.89	417	13.76	-1.87
55	Basic Materials	53	4.56	141	3.13	1.43
60	Energy	46	8.18	72	4.44	3.75
65	Utilities	54	3.33	94	2.66	0.67
Totals		**797**	**100.00**	**2079**	**100.00**	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

10 May 2019

Base Date

16 September 2011

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in September with implementation in March, June, September & December

Country Breakdown

	FTSE Developed FMW ESG		FTSE Developed		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	33	2.64	108	2.07	0.57
Austria	1	0.03	7	0.05	-0.02
Belgium	6	0.23	15	0.26	-0.02
Canada	33	4.66	48	2.65	2.02
Denmark	6	0.31	17	0.89	-0.58
Finland	9	0.36	14	0.25	0.10
France	39	4.13	69	3.03	1.10
Germany	27	3.20	70	2.26	0.94
Hong Kong	19	0.92	72	0.54	0.38
Ireland	-	-	5	0.07	-0.07
Israel	3	0.13	30	0.17	-0.04
Italy	9	1.29	35	0.78	0.51
Japan	108	8.95	506	7.02	1.93
Korea	24	2.67	159	1.45	1.22
Netherlands	17	1.09	31	1.30	-0.21
New Zealand	-	-	15	0.08	-0.08
Norway	5	0.18	18	0.17	0.01
Poland	1	0.03	10	0.09	-0.06
Portugal	2	0.06	4	0.04	0.02
Singapore	8	0.48	36	0.33	0.14
Spain	12	1.35	25	0.72	0.63
Sweden	15	0.62	52	0.85	-0.22
Switzerland	21	2.82	52	2.39	0.43
UK	52	6.80	103	3.93	2.87
USA	347	57.04	578	68.59	-11.55
Totals	**797**	**100.00**	**2079**	**100.00**	

Index Characteristics

Attributes	FTSE Developed FMW ESG	FTSE Developed
Number of constituents	797	2079
Dividend Yield %	2.93	1.81
Constituent (Wgt %)		
Average	0.13	0.05
Largest	3.18	4.73
Median	0.06	0.01
Top 10 Holdings (Wgt %)	15.47	21.06

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