FTSE Russell

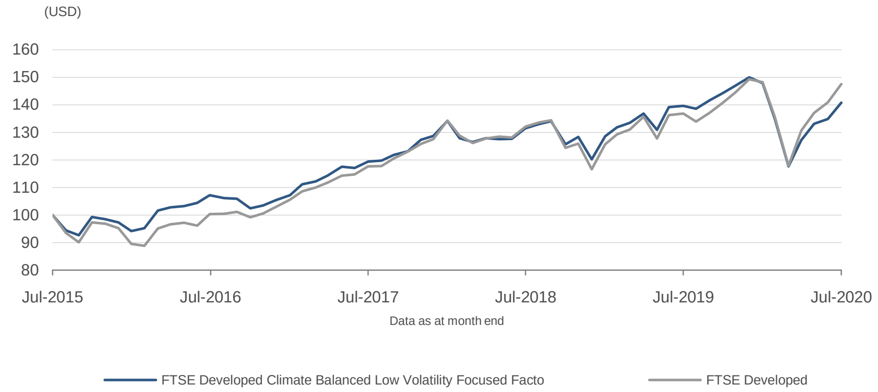
FTSE Russell Factsheet

FTSE Developed Climate, Balanced Low Volatility Focused Factor Index

Data as at: 31 July 2020

The FTSE Developed Climate, Balanced Low Volatility Focused Factor Index is designed to reflect the performance of a global and diversified basket of securities where their weights are varied to (i) achieve balanced exposures to Value, Quality, Low Volatility and Size factors and (ii) to account for risks and opportunities associated with climate change, specifically: carbon emissions, fossil fuel reserves, and green revenues.

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 Climate Balanced Low Volatility Focused Facto	10.6	-4.8	-6.2	0.8	17.9	40.8	5.6	7.1	25.0	16.3	13.1
FTSE Developed	12.8	-0.5	-1.2	7.8	25.4	47.5	7.8	8.1	27.6	18.4	14.7

* 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)	2015	2016	2017	2018	2019
FTSE Developed Climate Balanced Low Volatility Focused Facto	1.8	8.4	22.0	-6.6	24.8
FTSE Developed	-0.3	8.2	23.9	-8.6	28.0

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.

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 Facto	0.0	0.4	0.5	-	-33.2	-33.2	-33.2	-
FTSE Developed	0.3	0.4	0.6	0.7	-34.0	-34.0	-34.0	-34.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country	ICB Industry	Net MCap (USDm)	Wgt %
Cisco Systems	USA	Technology	334,204	3.71
Roche Hldgs (GENUS)	Switzerland	Health Care	134,722	1.49
Enel	Italy	Utilities	117,333	1.30
Pepsico	USA	Consumer Goods	109,582	1.22
Orsted	Denmark	Utilities	109,202	1.21
Unilever	UK	Consumer Goods	96,441	1.07
United Parcel Service	USA	Industrials	96,402	1.07
Costco Wholesale Corp	USA	Consumer Services	94,524	1.05
Starbucks	USA	Consumer Services	93,249	1.03
Amgen Corp	USA	Health Care	91,469	1.01
Totals			**1,277,129**	**14.16**

Country Breakdown

	FTSE Developed Climate Balanced Low Volatility Focused Facto		FTSE Developed		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	33	3.54	105	2.29	1.26
Austria	1	0.02	8	0.05	-0.04
Belgium	6	0.47	14	0.31	0.16
Canada	16	2.18	55	2.82	-0.64
Denmark	4	1.48	20	0.73	0.75
Finland	7	0.81	16	0.42	0.39
France	26	2.86	86	3.21	-0.35
Germany	27	4.67	82	2.95	1.72
Hong Kong	28	2.33	92	1.17	1.17
Ireland	-	-	5	0.08	-0.08
Israel	15	0.30	30	0.15	0.14
Italy	5	1.72	40	0.75	0.97
Japan	132	8.23	506	7.98	0.26
Korea	15	0.51	133	1.62	-1.11
Netherlands	10	2.36	31	1.37	0.99
New Zealand	10	0.56	12	0.12	0.45
Norway	7	0.57	16	0.20	0.37
Poland	2	0.04	14	0.09	-0.05
Portugal	4	0.39	4	0.06	0.33
Singapore	21	1.57	38	0.36	1.21
Spain	11	2.17	26	0.75	1.43
Sweden	19	1.97	48	0.98	0.99
Switzerland	24	4.30	48	3.16	1.14
UK	42	6.55	130	4.58	1.98
USA	182	50.42	609	63.82	-13.41
Totals	**647**	**100.00**	**2168**	**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

Semi-annually in March and September

Historical Data

Available from 16 September 2011

ICB Industry Breakdown

		FTSE Developed Climate Balanced Low Volatility Focused Facto		FTSE Developed		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
0001	Oil & Gas	14	1.70	82	3.13	-1.42
1000	Basic Materials	50	5.85	148	3.73	2.12
2000	Industrials	166	21.45	424	12.59	8.86
3000	Consumer Goods	95	14.93	304	11.33	3.60
4000	Health Care	23	5.29	161	13.05	-7.76
5000	Consumer Services	107	14.52	292	12.11	2.41
6000	Telecommunications	26	4.07	48	2.47	1.60
7000	Utilities	51	10.19	89	3.27	6.92
8000	Financials	96	14.16	453	16.90	-2.74
9000	Technology	19	7.82	167	21.42	-13.60
Totals		**647**	**100.00**	**2168**	**100.00**	

Index Characteristics

Attributes	FTSE Developed Climate Balanced Low Volatility Focused Facto	FTSE Developed
Number of constituents	647	2168
Dividend Yield %	3.16	2.37
Constituent (Wgt %)		
Average	0.15	0.05
Largest	3.71	3.91
Median	0.09	0.01
Top 10 Holdings (Wgt %)	14.16	16.84

Data definitions available from info@ftserussell.com

To learn more, visit www.ftserussell.com; email info@ftserussell.com; or call your regional Client Services Team office:

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