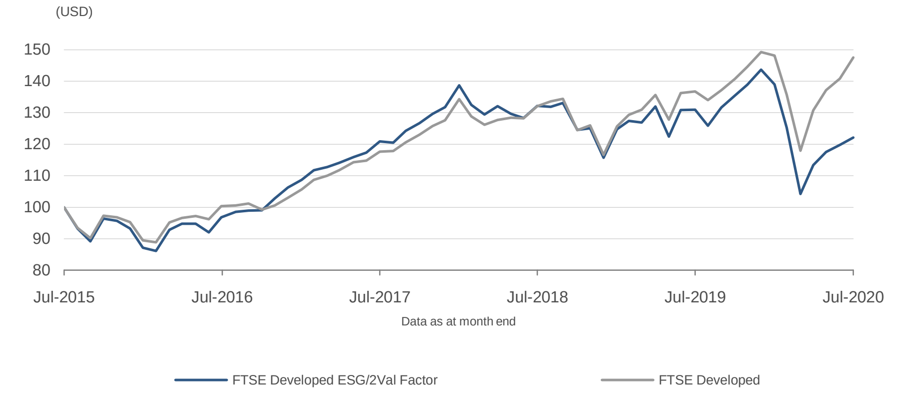
FTSE Developed ESG/2Val Factor Index

Data as at: 31 July 2020

The FTSE Developed ESG/2Val Factor Index is designed to reflect the performance of a global and diversified basket of securities 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	7.7	-12.2	-15.0	-6.8	1.0	22.1	0.3	4.1	29.7	20.6	16.4
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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE Developed ESG/2Val Factor	10.6	-5.5	16.0	28.0	5.2	-4.7	13.9	24.1	-12.2	24.2
FTSE Developed	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0

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	-0.2	0.0	0.2	0.5	-38.5	-38.5	-38.5	-38.5
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

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 Industry	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology	964,372	2.41
Bank of America	USA	Financials	873,074	2.18
Microsoft Corp	USA	Technology	578,527	1.45
Walmart	USA	Consumer Services	565,757	1.41
Intel Corp	USA	Technology	461,920	1.15
Toyota Motor	Japan	Consumer Goods	457,107	1.14
CVS Health Corporation	USA	Consumer Services	441,617	1.10
Toronto-Dominion Com	Canada	Financials	435,266	1.09
AT&T	USA	Telecommunications	430,419	1.08
Verizon Communications	USA	Telecommunications	428,444	1.07
Totals			**5,636,504**	**14.08**

Country Breakdown

	FTSE Developed ESG/2Val Factor		FTSE Developed		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	27	2.43	105	2.29	0.14
Austria	3	0.15	8	0.05	0.09
Belgium	3	0.24	14	0.31	-0.07
Canada	34	4.88	55	2.82	2.06
Denmark	6	0.31	20	0.73	-0.42
Finland	7	0.32	16	0.42	-0.10
France	42	3.77	86	3.21	0.57
Germany	29	4.17	82	2.95	1.22
Hong Kong	12	0.56	92	1.17	-0.60
Ireland	-	-	5	0.08	-0.08
Israel	3	0.15	30	0.15	-0.01
Italy	13	1.47	40	0.75	0.73
Japan	116	11.74	506	7.98	3.76
Korea	17	1.32	133	1.62	-0.30
Netherlands	17	1.76	31	1.37	0.39
New Zealand	-	-	12	0.12	-0.12
Norway	5	0.23	16	0.20	0.03
Poland	1	0.05	14	0.09	-0.04
Portugal	2	0.06	4	0.06	0.00
Singapore	6	0.52	38	0.36	0.16
Spain	12	1.17	26	0.75	0.43
Sweden	19	1.14	48	0.98	0.16
Switzerland	14	3.15	48	3.16	-0.01
UK	53	6.92	130	4.58	2.34
USA	303	53.49	609	63.82	-10.33
Totals	**744**	**100.00**	**2168**	**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 %
0001	Oil & Gas	42	6.88	82	3.13	3.75
1000	Basic Materials	57	5.83	148	3.73	2.10
2000	Industrials	117	11.27	424	12.59	-1.32
3000	Consumer Goods	96	11.20	304	11.33	-0.14
4000	Health Care	39	7.71	161	13.05	-5.34
5000	Consumer Services	91	12.20	292	12.11	0.08
6000	Telecommunications	23	4.61	48	2.47	2.14
7000	Utilities	50	3.40	89	3.27	0.12
8000	Financials	173	25.19	453	16.90	8.29
9000	Technology	56	11.72	167	21.42	-9.70
Totals		**744**	**100.00**	**2168**	**100.00**	

Index Characteristics

Attributes	FTSE Developed ESG/2Val Factor	FTSE Developed
Number of constituents	744	2168
Dividend Yield %	3.94	2.37
Constituent (Wgt %)		
Average	0.13	0.05
Largest	2.41	3.91
Median	0.06	0.01
Top 10 Holdings (Wgt %)	14.08	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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