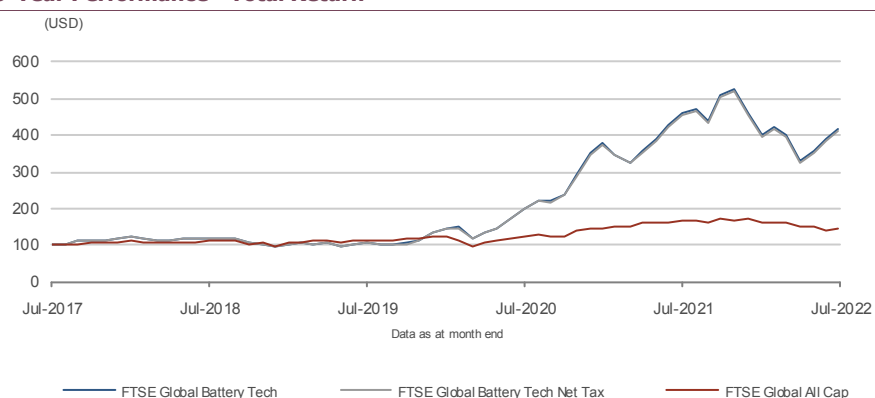


FTSE Global Battery Tech Index

Data as at: 29 July 2022

The FTSE Global Battery Tech Index is a liquidity-weighted thematic index based on the FTSE Global All Cap Index which includes large, mid, and small-cap securities globally. The index employs natural language processing techniques in selecting constituents associated with the underlying theme. The index is designed to represent the performance of companies that design, develop, and provide essential and advanced battery technology. This theme also includes companies focus on energy storage technology or battery charging solution.

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 Global Battery Tech	27.6	4.3	-9.5	-9.4	291.5	319.0	57.6	33.2	31.0	32.0	31.5
FTSE Global Battery Tech Net Tax	27.5	4.3	-9.6	-9.5	289.9	314.1	57.4	32.9	31.0	32.0	31.5
FTSE Global All Cap	-1.9	-9.8	-14.4	-10.5	28.9	47.8	8.8	8.1	16.4	21.0	16.8

* 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)	2017	2018	2019	2020	2021
FTSE Global Battery Tech	46.1	-19.7	41.8	162.2	32.5
FTSE Global Battery Tech Net Tax	45.4	-20.0	41.4	161.8	32.3
FTSE Global All Cap	24.4	-9.6	27.1	16.8	18.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global Battery Tech	-0.3	1.8	1.1	-	-42.4	-42.4	-42.4	-
FTSE Global Battery Tech Net Tax	-0.3	1.7	1.0	-	-42.4	-42.4	-42.4	-
FTSE Global All Cap	-0.7	0.4	0.5	0.7	-22.2	-34.3	-34.3	-34.3

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

The index follows a liquidity weighting scheme with a weight cap mechanism to achieve an overall more diversified, better liquidity investable opportunity set.

Capping

Constituents are capped quarterly in March, June, September and December so that no more than 5% of the indexes weight may be allocated to a single constituent.

Liquidity

Stocks in the underlying universe are liquidity screened to ensure tradability.

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, total return, and net 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	Net MCap (USDm)	Wgt %
Enphase Energy Inc	USA	Alternative Energy	26,461	5.50
Tesla	USA	Automobiles and Parts	25,775	5.36
Contemporary Amperex Technology (A) (SC SZ)	China	Automobiles and Parts	25,382	5.28
Rivian Automotive	USA	Automobiles and Parts	24,273	5.05
Plug Power Inc	USA	Alternative Energy	21,585	4.49
Sungrow Power Supply (A) (SC SZ)	China	Alternative Energy	21,223	4.41
General Motors	USA	Automobiles and Parts	20,283	4.22
Ganfeng Lithium (A) (SC SZ)	China	Industrial Metals and Mining	17,655	3.67
Lucid Group Inc (A)	USA	Automobiles and Parts	17,083	3.55
EVE Energy (A) (SC SZ)	China	Personal Care Drug and Grocery Stores	15,884	3.30
Totals			215,605	44.83

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	9	30,328	6.31
35	Real Estate	1	4,285	0.89
40	Consumer Discretionary	14	132,583	27.57
45	Consumer Staples	2	21,709	4.51
50	Industrials	32	67,575	14.05
55	Basic Materials	22	95,285	19.81
60	Energy	13	112,090	23.31
65	Utilities	9	17,101	3.56
Totals		102	480,956	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	2	966	0.20
Belgium	1	859	0.18
Canada	5	4,095	0.85
China	42	216,166	44.95
France	2	13,240	2.75
Germany	1	516	0.11
Japan	7	9,929	2.06
Korea	9	18,512	3.85
Netherlands	1	405	0.08
Norway	1	526	0.11
Singapore	1	389	0.08
Sweden	1	314	0.07
Taiwan	2	1,754	0.36
Thailand	1	676	0.14
UK	1	931	0.19
USA	25	211,677	44.01
Totals	102	480,956	100.00

Index Characteristics

Attributes	FTSE Global Battery Tech
Number of constituents	102
Dividend Yield %	0.51
Constituent (Wgt %)	
Average	0.98
Largest	5.50
Median	0.41
Top 10 Holdings (Wgt %)	44.83

INFORMATION**Index Universe**

FTSE Global All Cap Index

Index Launch

4 February 2022

Base Date

18 June 2021

Base Value

1000

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 June

History

Available from June 2016

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