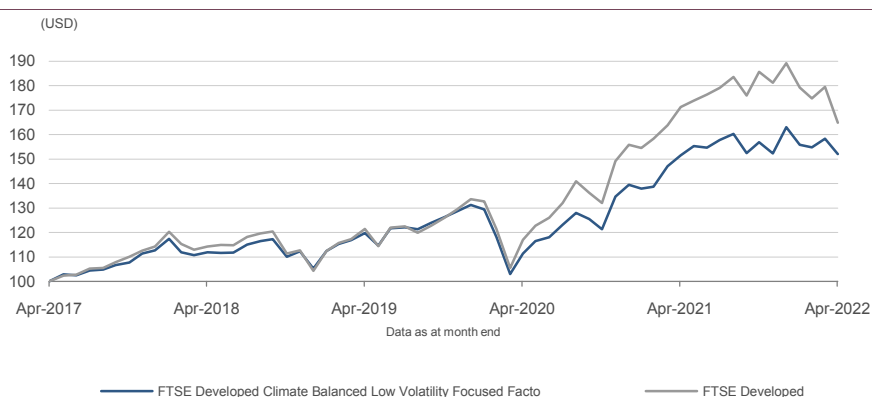


FTSE Developed Climate, Balanced Low Volatility Focused Factor Index

Data as at: 29 April 2022

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	-2.4	-3.1	-6.7	0.4	26.9	52.1	8.3	8.7	10.0	17.1	14.2
FTSE Developed	-8.0	-11.2	-12.9	-3.8	35.8	64.9	10.7	10.5	13.7	19.7	16.0

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Developed Climate Balanced Low Volatility Focused Facto	12.7	26.7	10.1	1.8	8.4	22.0	-6.6	24.8	6.3	16.8
FTSE Developed	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4

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	0.5	0.6	0.9	-8.9	-33.2	-33.2	-33.2
FTSE Developed	-0.3	0.6	0.7	0.8	-13.7	-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 %
Lockheed Martin Corp	USA	Industrials	1,089,009	1.89
Walmart	USA	Consumer Discretionary	994,131	1.72
Verizon Communications	USA	Telecommunications	989,904	1.71
Costco Wholesale Corp	USA	Consumer Discretionary	964,757	1.67
Progressive Corp	USA	Financials	927,437	1.61
Procter & Gamble	USA	Consumer Staples	848,317	1.47
Cisco Systems	USA	Telecommunications	809,108	1.40
International Bus Machns.	USA	Technology	732,337	1.27
Amgen Corp	USA	Health Care	691,450	1.20
Roche Hldgs (GENUS)	Switzerland	Health Care	675,981	1.17
Totals			8,722,430	15.10

Country Breakdown

Country	FTSE Developed Climate Balanced Low Volatility Focused Facto		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	37	4.59	109	2.52	2.06
Austria	2	0.04	7	0.06	-0.02
Belgium	7	0.27	16	0.29	-0.02
Canada	19	2.76	51	3.12	-0.36
Denmark	7	0.52	21	0.75	-0.23
Finland	8	0.46	17	0.37	0.08
France	15	2.38	77	2.99	-0.61
Germany	25	2.66	85	2.29	0.37
Hong Kong	23	1.25	90	0.93	0.32
Ireland	2	0.10	4	0.06	0.03
Israel	16	0.45	42	0.23	0.22
Italy	9	1.03	38	0.70	0.33
Japan	198	12.50	507	6.80	5.71
Korea	22	0.52	161	1.61	-1.09
Netherlands	10	1.45	30	1.18	0.27
New Zealand	8	0.42	15	0.09	0.32
Norway	7	0.44	17	0.24	0.20
Poland	1	0.02	13	0.07	-0.05
Portugal	3	0.23	4	0.06	0.17
Singapore	18	1.07	38	0.41	0.66
Spain	9	1.88	26	0.69	1.19
Sweden	32	2.57	61	0.96	1.61
Switzerland	26	4.33	52	2.89	1.44
UK	38	7.22	117	4.61	2.60
USA	139	50.87	622	66.09	-15.21
Totals	681	100.00	2220	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

ICB Code	ICB Industry	FTSE Developed Climate Balanced Low Volatility Focused Factor		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	25	5.59	223	21.81	-16.22
15	Telecommunications	42	8.64	69	2.92	5.72
20	Health Care	43	10.59	195	12.85	-2.26
30	Financials	77	10.53	300	13.51	-2.98
35	Real Estate	47	4.89	153	3.09	1.80
40	Consumer Discretionary	77	10.98	375	14.11	-3.14
45	Consumer Staples	107	13.14	169	6.79	6.35
50	Industrials	157	20.60	428	13.24	7.36
55	Basic Materials	50	6.25	143	3.84	2.41
60	Energy	1	0.04	65	4.63	-4.59
65	Utilities	55	8.75	100	3.20	5.55
Totals		681	100.00	2220	100.00	

Index Characteristics

Attributes	FTSE Developed Climate Balanced Low Volatility Focused Factor	FTSE Developed
Number of constituents	681	2220
Dividend Yield %	2.68	1.99
Constituent (Wgt %)		
Average	0.15	0.04
Largest	1.89	4.41
Median	0.07	0.01
Top 10 Holdings (Wgt %)	15.11	17.22

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