

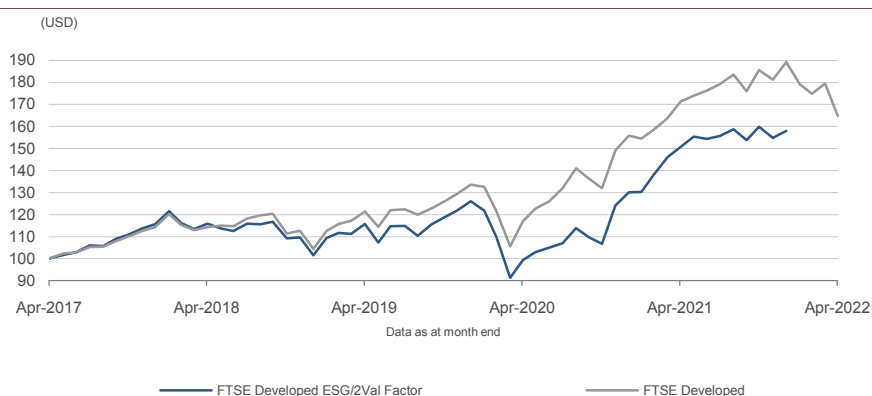
FTSE Developed ESG/2Val Factor Index

Data as at: 29 April 2022

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	-	-	-	-	-	-	-	-	-	-	-
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 ESG/2Val Factor	16.0	28.0	5.2	-4.7	13.9	24.1	-12.2	24.2	3.2	21.5
FTSE Developed	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4

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	-	-	-	-	-	-	-	-
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

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	1,405,363	2.50
Microsoft Corp	USA	Technology	1,198,142	2.13
Toyota Motor	Japan	Consumer Discretionary	941,209	1.68
Walmart	USA	Consumer Discretionary	876,115	1.56
Verizon Communications	USA	Telecommunications	827,299	1.47
Unitedhealth Group	USA	Health Care	614,069	1.09
Intel Corp	USA	Technology	607,412	1.08
Johnson & Johnson	USA	Health Care	575,196	1.02
Home Depot	USA	Consumer Discretionary	567,976	1.01
Bank of America	USA	Financials	554,402	0.99
Totals			8,167,183	14.55

Country Breakdown

Country	FTSE Developed ESG/2Val Factor		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	28	3.74	109	2.52	1.22
Austria	2	0.07	7	0.06	0.01
Belgium	3	0.20	16	0.29	-0.09
Canada	33	5.27	51	3.12	2.15
Denmark	7	0.53	21	0.75	-0.21
Finland	7	0.26	17	0.37	-0.11
France	36	3.42	77	2.99	0.43
Germany	32	3.23	85	2.29	0.94
Hong Kong	11	0.73	90	0.93	-0.20
Ireland	-	-	4	0.06	-0.06
Israel	4	0.28	42	0.23	0.05
Italy	14	1.02	38	0.70	0.31
Japan	121	11.90	507	6.80	5.11
Korea	23	1.24	161	1.61	-0.37
Netherlands	16	1.35	30	1.18	0.18
New Zealand	-	-	15	0.09	-0.09
Norway	4	0.17	17	0.24	-0.06
Poland	2	0.06	13	0.07	-0.01
Portugal	2	0.05	4	0.06	0.00
Singapore	4	0.28	38	0.41	-0.13
Spain	9	1.27	26	0.69	0.58
Sweden	17	0.66	61	0.96	-0.31
Switzerland	21	3.61	52	2.89	0.72
UK	47	5.79	117	4.61	1.18
USA	329	54.86	622	66.09	-11.23
Totals	772	100.00	2220	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

ICB Code	ICB Industry	FTSE Developed ESG/2Val Factor		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	60	12.57	223	21.81	-9.24
15	Telecommunications	32	6.52	69	2.92	3.60
20	Health Care	57	11.75	195	12.85	-1.10
30	Financials	148	20.93	300	13.51	7.42
35	Real Estate	29	1.39	153	3.09	-1.70
40	Consumer Discretionary	111	14.64	375	14.11	0.52
45	Consumer Staples	65	9.11	169	6.79	2.32
50	Industrials	141	11.80	428	13.24	-1.44
55	Basic Materials	53	4.84	143	3.84	1.00
60	Energy	19	2.08	65	4.63	-2.55
65	Utilities	57	4.38	100	3.20	1.18
Totals		772	100.00	2220	100.00	

Index Characteristics

Attributes	FTSE Developed ESG/2Val Factor	FTSE Developed
Number of constituents	772	2220
Dividend Yield %	-	1.99
Constituent (Wgt %)		
Average	0.13	0.04
Largest	2.50	4.41
Median	0.06	0.01
Top 10 Holdings (Wgt %)	14.53	17.22

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