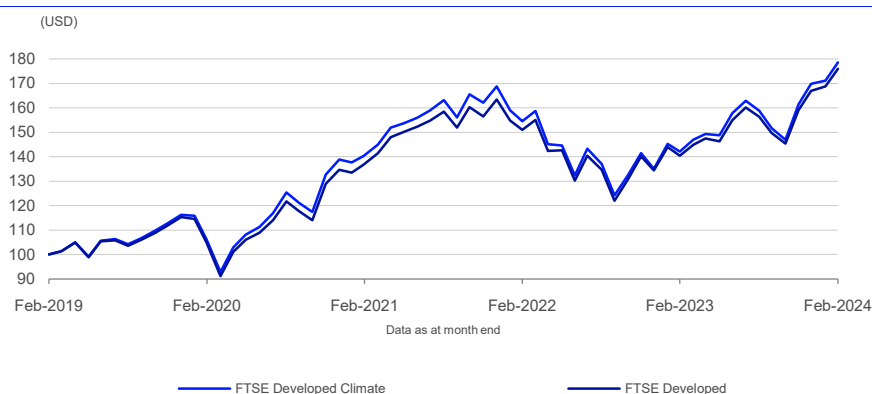


FTSE Developed Climate Index

Data as at: 29 February 2024

The FTSE Developed Climate Index is designed to reflect the performance of a global and diversified basket of securities where their weights are varied based on three types of climate-related analysis (carbon emissions, fossil fuel reserves, and green revenues data). The index therefore incorporates both the risks and the opportunities associated with climate change and the transition to a green economy.

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	10.5	12.4	5.1	25.6	27.3	78.6	8.4	12.3	10.9	16.2	18.3
FTSE Developed	10.5	12.5	5.3	25.2	28.6	76.0	8.7	12.0	10.5	15.8	18.1

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Climate	5.5	1.1	7.0	23.8	-8.5	29.0	19.5	21.5	-20.0	25.8
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Climate	2.2	0.5	0.7	0.6	-10.9	-27.4	-33.5	-33.5
FTSE Developed	2.3	0.5	0.7	0.6	-10.4	-26.1	-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

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

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 indexes are calculated based on price and 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	FTSE Developed Climate (Wgt %)	FTSE Developed (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	4.87	4.78	0.09
Apple Inc.	USA	Technology Hardware and Equipment	4.74	4.14	0.60
Nvidia	USA	Technology Hardware and Equipment	3.05	2.92	0.13
Amazon.Com	USA	Retailers	2.94	2.47	0.47
Tesla	USA	Automobiles and Parts	1.84	0.86	0.98
Meta Platforms Inc	USA	Software and Computer Services	1.61	1.68	-0.07
Alphabet Class A	USA	Software and Computer Services	1.42	1.28	0.14
Alphabet Class C	USA	Software and Computer Services	1.22	1.09	0.13
Broadcom	USA	Technology Hardware and Equipment	0.96	0.87	0.09
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	0.96	0.99	-0.03
Totals			23.61	21.08	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Developed Climate		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	148	27.71	190	26.60	1.11
15	Telecommunications	40	2.87	60	2.72	0.15
20	Health Care	134	11.50	175	11.67	-0.17
30	Financials	236	12.74	294	13.36	-0.62
35	Real Estate	90	2.23	141	2.34	-0.11
40	Consumer Discretionary	210	15.65	358	14.41	1.24
45	Consumer Staples	103	4.87	164	5.38	-0.51
50	Industrials	292	13.82	419	13.67	0.14
55	Basic Materials	83	2.77	139	3.05	-0.28
60	Energy	44	2.71	72	4.21	-1.50
65	Utilities	61	3.14	95	2.59	0.54
Totals		1441	100.00	2107	100.00	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

26 October 2018

Base Date

16 September 2011

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Country Breakdown

	FTSE Developed Climate		FTSE Developed		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	67	1.85	109	2.07	-0.23
Austria	4	0.05	8	0.05	-0.01
Belgium	13	0.24	15	0.24	0.00
Canada	42	2.25	49	2.61	-0.36
Denmark	13	1.00	18	0.88	0.12
Finland	15	0.28	15	0.27	0.01
France	63	3.07	71	3.05	0.02
Germany	56	2.46	73	2.25	0.21
Hong Kong	27	0.53	76	0.59	-0.06
Ireland	5	0.08	5	0.07	0.00
Israel	9	0.12	30	0.18	-0.06
Italy	27	0.80	34	0.74	0.05
Japan	249	6.78	511	7.06	-0.28
Korea	40	0.98	157	1.41	-0.43
Netherlands	26	1.36	31	1.30	0.06
New Zealand	9	0.12	15	0.08	0.03
Norway	9	0.16	18	0.17	-0.01
Poland	9	0.08	10	0.09	-0.01
Portugal	4	0.09	4	0.05	0.04
Singapore	15	0.28	35	0.33	-0.05
Spain	20	0.84	24	0.67	0.17
Sweden	44	1.04	55	0.88	0.16
Switzerland	47	2.63	52	2.44	0.19
UK	94	3.83	105	3.90	-0.08
USA	534	69.11	587	68.61	0.50
Totals	1441	100.00	2107	100.00	

Index Characteristics

Attributes	FTSE Developed Climate	FTSE Developed
Number of constituents	1441	2107
Dividend Yield %	1.73	1.85
Constituent (Wgt %)		
Average	0.07	0.05
Largest	4.87	4.78
Median	0.02	0.01
Top 10 Holdings (Wgt %)	23.61	21.08

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