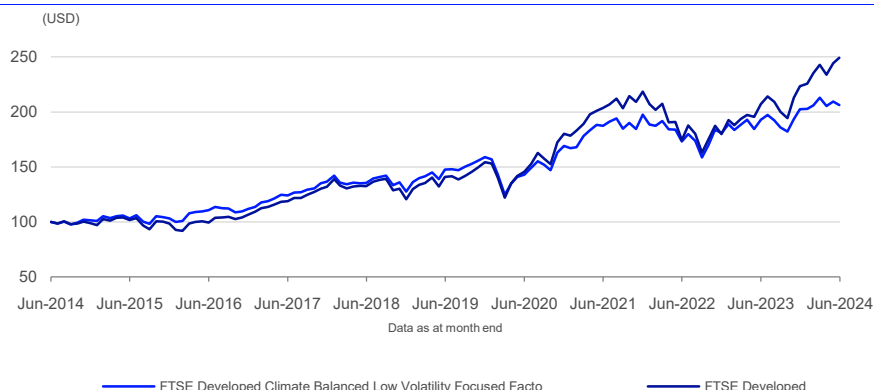


# FTSE Developed Climate, Balanced Low Volatility Focused Factor Index

Data as at: 28 June 2024

The FTSE Developed Climate, Balanced Low Volatility Focused Factor Index reflects a global and diversified basket of securities with varied weights to achieve balanced exposures to Value, Quality, Low Volatility and Size factors while considering climate change risk and opportunities: carbon emissions, fossil fuel reserves, and green revenues.

## 10 -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 Factor	-3.1	1.9	1.9	7.0	10.1	39.9	3.3	7.0	8.0	12.2	15.4
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	17.8

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Climate Balanced Low Volatility Focused Factor	10.1	1.8	8.4	22.0	-6.6	24.8	6.3	16.8	-8.4	12.0
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 Balanced Low Volatility Focused Factor	1.0	0.3	0.5	0.6	-9.0	-20.2	-33.2	-33.2
FTSE Developed	2.2	0.4	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

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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Shell	UK	Oil Gas and Coal	1,463,661	2.46
McKesson	USA	Personal Care Drug and Grocery Stores	1,348,741	2.27
Cisco Systems	USA	Telecommunications Equipment	1,335,827	2.24
Verizon Communications	USA	Telecommunications Service Providers	1,306,552	2.19
Pfizer	USA	Pharmaceuticals and Biotechnology	885,428	1.49
The Cigna Group	USA	Health Care Providers	752,722	1.26
GSK	UK	Pharmaceuticals and Biotechnology	742,284	1.25
CVS Health Corporation	USA	Personal Care Drug and Grocery Stores	740,615	1.24
Cencora Inc	USA	Personal Care Drug and Grocery Stores	727,637	1.22
Waste Mgmt Inc	USA	Waste and Disposal Services	702,664	1.18
Totals			10,006,130	16.81

Country/Market Breakdown

Country/Market	FTSE Developed Climate Balanced Low Volatility Focused Facto		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	36	2.69	105	2.04	0.65
Austria	2	0.06	7	0.05	0.01
Belgium	3	0.11	14	0.24	-0.13
Canada	16	2.04	48	2.53	-0.49
Denmark	2	0.32	18	0.93	-0.61
Finland	6	0.43	14	0.26	0.18
France	29	4.60	69	2.70	1.90
Germany	20	3.22	70	2.13	1.08
Hong Kong	16	0.79	72	0.53	0.26
Ireland	2	0.09	5	0.07	0.02
Israel	9	0.15	30	0.16	-0.01
Italy	8	1.66	34	0.72	0.95
Japan	189	13.36	502	6.51	6.86
Korea	31	1.65	160	1.40	0.25
Netherlands	12	1.38	31	1.30	0.08
New Zealand	11	0.42	15	0.08	0.34
Norway	6	0.35	17	0.17	0.19
Poland	-	-	10	0.09	-0.09
Portugal	3	0.28	4	0.04	0.24
Singapore	25	0.90	36	0.34	0.57
Spain	10	1.80	25	0.68	1.12
Sweden	12	1.11	52	0.84	0.27
Switzerland	27	3.57	52	2.40	1.17
UK	44	10.65	103	3.94	6.71
USA	113	48.36	579	69.85	-21.49
Totals	632	100.00	2072	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

		FTSE Developed Climate Balanced Low Volatility Focused Facto		FTSE Developed		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	20	2.00	191	29.00	-27.00
15	Telecommunications	33	7.87	56	2.64	5.23
20	Health Care	31	11.38	172	11.38	0.00
30	Financials	40	4.96	288	13.36	-8.40
35	Real Estate	40	2.88	140	2.21	0.67
40	Consumer Discretionary	103	13.07	345	13.58	-0.51
45	Consumer Staples	85	13.41	159	5.08	8.33
50	Industrials	162	23.28	417	12.94	10.34
55	Basic Materials	57	6.53	139	2.89	3.64
60	Energy	7	4.26	71	4.23	0.02
65	Utilities	54	10.36	94	2.68	7.68
Totals		632	100.00	2072	100.00	

Index Characteristics

Attributes	FTSE Developed Climate Balanced Low Volatility Focused Facto	FTSE Developed
Number of constituents	632	2072
Dividend Yield %	2.93	1.80
Constituent (Wgt %)		
Average	0.16	0.05
Largest	2.46	4.93
Median	0.06	0.01
Top 10 Holdings (Wgt %)	16.80	24.13

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