

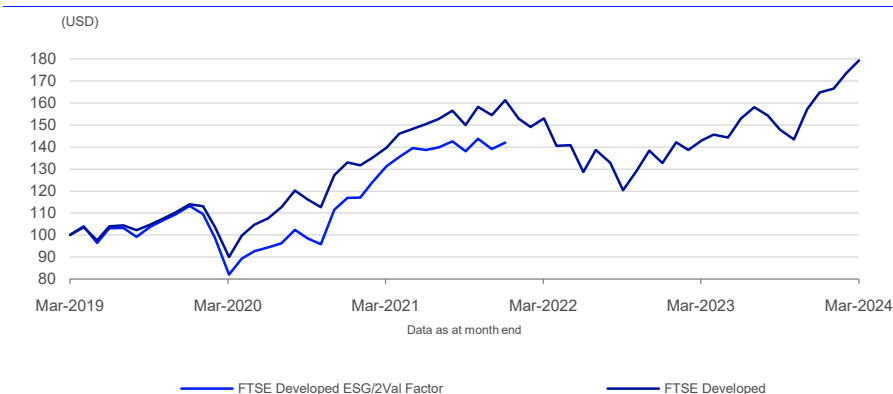
# FTSE Developed ESG/2Val Factor Index

Data as at: 29 March 2024

The FTSE Developed ESG/2Val Factor Index is designed to reflect the performance of a global and diversified indices 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                 | 8.8      | 21.3 | 8.8 | 25.4 | 28.4 | 79.3 | 8.7          | 12.4 | 9.9            | 15.7 | 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 ESG/2Val Factor | 5.2  | -4.7 | 13.9 | 24.1 | -12.2 | 24.2 | 3.2  | 21.5 | 0.0   | 0.0  |
| 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 ESG/2Val Factor | -                 | -   | -   | -    | -            | -     | -     | -     |
| FTSE Developed                 | 2.7               | 0.6 | 0.7 | 0.7  | -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 | ICB Industry           | Net MCap (USDm) | Wgt % |
|---------------------------|---------|------------------------|-----------------|-------|
| Microsoft Corp            | USA     | Technology             | 1,816,381       | 2.78  |
| Apple Inc.                | USA     | Technology             | 1,528,650       | 2.34  |
| Toyota Motor              | Japan   | Consumer Discretionary | 1,366,729       | 2.09  |
| Walmart                   | USA     | Consumer Discretionary | 1,033,711       | 1.58  |
| Verizon Communications    | USA     | Telecommunications     | 749,751         | 1.15  |
| Home Depot                | USA     | Consumer Discretionary | 725,285         | 1.11  |
| The Cigna Group           | USA     | Health Care            | 624,812         | 0.96  |
| Intel Corp                | USA     | Technology             | 615,494         | 0.94  |
| International Bus Machns. | USA     | Technology             | 615,336         | 0.94  |
| Unitedhealth Group        | USA     | Health Care            | 597,345         | 0.91  |
| Totals                    |         |                        | 9,673,495       | 14.81 |

Country Breakdown

| Country     | FTSE Developed ESG/2Val Factor |        | FTSE Developed |        | Diff % |
|-------------|--------------------------------|--------|----------------|--------|--------|
|             | No. of Cons                    | Wgt %  | No. of Cons    | Wgt %  |        |
| Australia   | 27                             | 3.04   | 108            | 2.07   | 0.97   |
| Austria     | 2                              | 0.06   | 7              | 0.05   | 0.01   |
| Belgium     | 3                              | 0.18   | 15             | 0.26   | -0.07  |
| Canada      | 31                             | 4.38   | 48             | 2.65   | 1.73   |
| Denmark     | 7                              | 0.63   | 17             | 0.89   | -0.26  |
| Finland     | 7                              | 0.21   | 14             | 0.25   | -0.05  |
| France      | 32                             | 3.40   | 69             | 3.03   | 0.37   |
| Germany     | 29                             | 3.57   | 70             | 2.26   | 1.31   |
| Hong Kong   | 11                             | 0.47   | 72             | 0.54   | -0.07  |
| Ireland     | -                              | -      | 5              | 0.07   | -0.07  |
| Israel      | 4                              | 0.21   | 30             | 0.17   | 0.03   |
| Italy       | 12                             | 1.26   | 35             | 0.78   | 0.48   |
| Japan       | 121                            | 14.45  | 506            | 7.02   | 7.43   |
| Korea       | 22                             | 1.17   | 159            | 1.45   | -0.28  |
| Netherlands | 16                             | 1.38   | 31             | 1.30   | 0.08   |
| New Zealand | -                              | -      | 15             | 0.08   | -0.08  |
| Norway      | 4                              | 0.10   | 18             | 0.17   | -0.07  |
| Poland      | 2                              | 0.06   | 10             | 0.09   | -0.03  |
| Portugal    | 2                              | 0.04   | 4              | 0.04   | 0.00   |
| Singapore   | 4                              | 0.24   | 36             | 0.33   | -0.09  |
| Spain       | 10                             | 1.73   | 25             | 0.72   | 1.01   |
| Sweden      | 14                             | 0.50   | 52             | 0.85   | -0.35  |
| Switzerland | 20                             | 3.43   | 52             | 2.39   | 1.04   |
| UK          | 46                             | 4.78   | 103            | 3.93   | 0.84   |
| USA         | 311                            | 54.70  | 578            | 68.59  | -13.89 |
| Totals      | 737                            | 100.00 | 2079           | 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

|          |                        | FTSE Developed ESG/2Val Factor |        | FTSE Developed |        |        |
|----------|------------------------|--------------------------------|--------|----------------|--------|--------|
| ICB Code | ICB Industry           | No. of Cons                    | Wgt %  | No. of Cons    | Wgt %  | Diff % |
| 10       | Technology             | 53                             | 14.41  | 191            | 26.35  | -11.95 |
| 15       | Telecommunications     | 29                             | 5.49   | 56             | 2.72   | 2.78   |
| 20       | Health Care            | 55                             | 10.85  | 171            | 11.56  | -0.71  |
| 30       | Financials             | 143                            | 22.34  | 289            | 13.66  | 8.68   |
| 35       | Real Estate            | 28                             | 1.13   | 141            | 2.34   | -1.20  |
| 40       | Consumer Discretionary | 99                             | 14.83  | 347            | 14.03  | 0.80   |
| 45       | Consumer Staples       | 67                             | 7.64   | 160            | 5.35   | 2.28   |
| 50       | Industrials            | 137                            | 13.47  | 417            | 13.76  | -0.29  |
| 55       | Basic Materials        | 51                             | 3.80   | 141            | 3.13   | 0.67   |
| 60       | Energy                 | 20                             | 2.14   | 72             | 4.44   | -2.29  |
| 65       | Utilities              | 55                             | 3.90   | 94             | 2.66   | 1.25   |
| Totals   |                        | 737                            | 100.00 | 2079           | 100.00 |        |

Index Characteristics

| Attributes              | FTSE Developed ESG/2Val Factor | FTSE Developed |
|-------------------------|--------------------------------|----------------|
| Number of constituents  | 737                            | 2079           |
| Dividend Yield %        | -                              | 1.81           |
| Constituent (Wgt %)     |                                |                |
| Average                 | 0.14                           | 0.05           |
| Largest                 | 2.78                           | 4.73           |
| Median                  | 0.06                           | 0.01           |
| Top 10 Holdings (Wgt %) | 14.80                          | 21.06          |

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