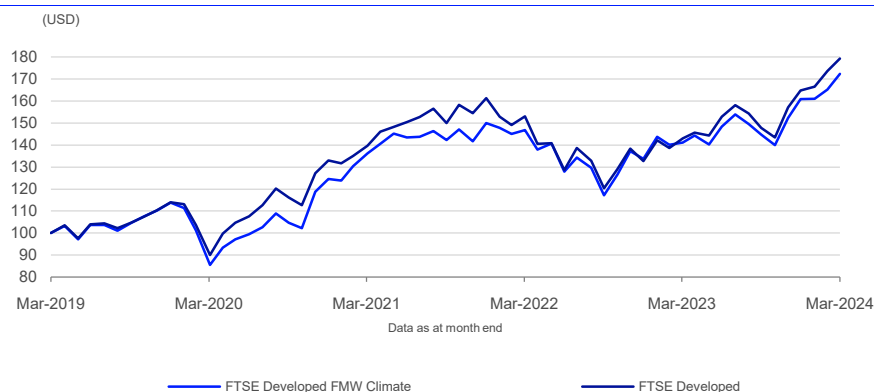


FTSE Developed FMW Climate Index

Data as at: 29 March 2024

The FTSE Developed FMW Climate Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The index additionally incorporates three key climate change considerations. Climate change considerations are captured via reductions in carbon emissions and fossil fuel reserves and increased levels of green revenues as detailed in FTSE Global Climate Index Series Ground Rules. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

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 FMW Climate	7.2	19.1	7.2	22.2	26.6	72.4	8.2	11.5	9.5	14.4	18.6
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 FMW Climate	4.7	-1.3	11.2	22.3	-10.6	26.3	9.4	20.4	-10.9	20.3
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 FMW Climate	2.5	0.6	0.6	0.6		-10.1	-24.0	-36.2	-36.2
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

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 FMW Climate (Wgt %)	FTSE Developed (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware and Equipment	2.20	3.78	-1.58
Microsoft Corp	USA	Software and Computer Services	2.19	4.73	-2.54
Meta Platforms Inc	USA	Software and Computer Services	1.41	1.62	-0.21
JPMorgan Chase & Co	USA	Banks	1.38	0.87	0.50
Shell	UK	Oil Gas and Coal	1.10	0.33	0.77
Alphabet Class A	USA	Software and Computer Services	1.04	1.36	-0.31
Bank of America	USA	Banks	1.01	0.39	0.61
AT&T	USA	Telecommunications Service Providers	0.98	0.19	0.79
Alphabet Class C	USA	Software and Computer Services	0.96	1.15	-0.20
Samsung Electronics	Korea	Telecommunications Equipment	0.93	0.44	0.49
Totals			13.20	14.86	

ICB Industry Breakdown

		FTSE Developed FMW Climate		FTSE Developed		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	123	15.68	191	26.35	-10.67
15	Telecommunications	42	5.83	56	2.72	3.11
20	Health Care	124	9.30	171	11.56	-2.26
30	Financials	255	21.88	289	13.66	8.22
35	Real Estate	115	3.80	141	2.34	1.46
40	Consumer Discretionary	215	11.18	347	14.03	-2.85
45	Consumer Staples	105	5.81	160	5.35	0.45
50	Industrials	285	13.25	417	13.76	-0.51
55	Basic Materials	90	4.40	141	3.13	1.27
60	Energy	51	5.00	72	4.44	0.56
65	Utilities	60	3.88	94	2.66	1.22
Totals		1465	100.00	2079	100.00	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

10 May 2019

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

Review Dates

Annually in September with implementation in March, June, September & December

Country Breakdown

	FTSE Developed FMW Climate		FTSE Developed		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	64	2.23	108	2.07	0.16
Austria	5	0.09	7	0.05	0.04
Belgium	11	0.31	15	0.26	0.06
Canada	46	2.84	48	2.65	0.19
Denmark	13	0.52	17	0.89	-0.37
Finland	15	0.43	14	0.25	0.18
France	56	3.70	69	3.03	0.67
Germany	50	3.72	70	2.26	1.46
Hong Kong	38	1.12	72	0.54	0.58
Ireland	5	0.08	5	0.07	0.00
Israel	7	0.15	30	0.17	-0.02
Italy	25	1.29	35	0.78	0.52
Japan	293	10.23	506	7.02	3.20
Korea	64	2.52	159	1.45	1.07
Netherlands	25	1.24	31	1.30	-0.06
New Zealand	6	0.07	15	0.08	-0.01
Norway	9	0.31	18	0.17	0.14
Poland	5	0.08	10	0.09	0.00
Portugal	4	0.10	4	0.04	0.06
Singapore	24	0.49	36	0.33	0.16
Spain	23	1.44	25	0.72	0.73
Sweden	38	1.15	52	0.85	0.31
Switzerland	41	2.92	52	2.39	0.53
UK	94	6.66	103	3.93	2.73
USA	504	56.29	578	68.59	-12.30
Totals	1465	100.00	2079	100.00	

Index Characteristics

Attributes	FTSE Developed FMW Climate	FTSE Developed
Number of constituents	1465	2079
Dividend Yield %	2.70	1.81
Constituent (Wgt %)		
Average	0.07	0.05
Largest	2.20	4.73
Median	0.03	0.01
Top 10 Holdings (Wgt %)	13.20	21.06

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