

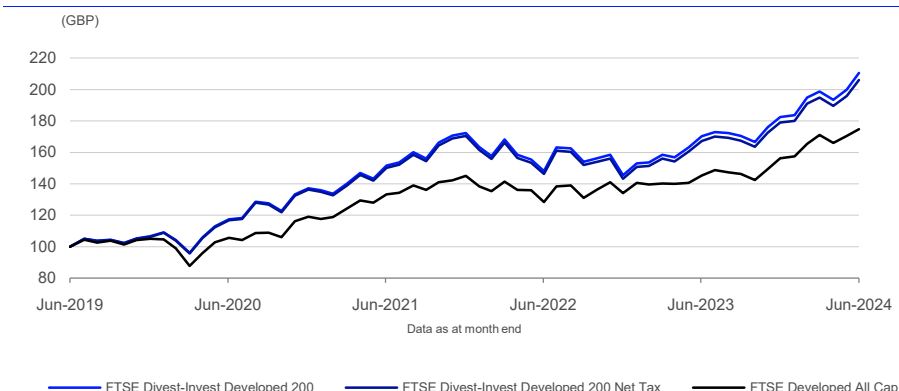
FTSE Divest-Invest Developed 200 Index

Data as at: 28 June 2024

The FTSE Divest-Invest Index Series is designed to incorporate a combination of rules-based strategies to reduce exposure to companies from certain ICB subsectors associated with high carbon economy and increased exposure to companies engaged in the transition to a green economy.

Data is sourced from FTSE Russell's Green Revenues model, and is designed to capture changes in the revenue mix of companies as their business models shift to the delivery of goods, products and services that allow the world to adapt to, mitigate or remediate the impacts of climate change, resource depletion and environmental erosion.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Divest-Invest Developed 200	5.9	15.4	15.4	23.6	38.9	110.4	11.6	16.0	11.8	15.8	14.8
FTSE Divest-Invest Developed 200 Net Tax	5.8	15.2	15.2	23.2	37.3	106.1	11.1	15.6	11.8	15.8	14.8
FTSE Developed All Cap	2.1	11.7	11.7	20.2	31.0	74.7	9.4	11.8	9.5	13.3	13.5

* 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 % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Divest-Invest Developed 200	16.1	9.6	26.7	13.8	1.6	25.3	28.8	25.6	-15.6	25.4
FTSE Divest-Invest Developed 200 Net Tax	15.4	9.0	25.9	13.1	1.0	24.6	28.2	25.1	-16.0	24.9
FTSE Developed All Cap	11.3	5.4	29.6	12.9	-3.5	22.9	13.3	21.9	-7.6	16.7

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks 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.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Divest-Invest Developed 200	2.0	0.7	1.1	1.3	-7.3	-19.2	-24.3	-24.3
FTSE Divest-Invest Developed 200 Net Tax	2.0	0.7	1.1	1.2	-7.4	-19.4	-24.3	-24.3
FTSE Developed All Cap	2.1	0.7	0.9	1.1	-6.4	-15.3	-26.6	-26.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents - FTSE Divest-Invest Developed 200

Constituent	Country/Market	ICB Sector	FTSE Divest-Invest Developed 200 (Wgt %)	FTSE Developed All Cap (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	7.65	4.47	3.18
Apple Inc.	USA	Technology Hardware and Equipment	7.06	4.12	2.95
Nvidia	USA	Technology Hardware and Equipment	6.75	3.95	2.80
Amazon.Com	USA	Retailers	5.44	2.42	3.02
Tesla	USA	Automobiles and Parts	4.93	0.74	4.19
Alphabet Class A	USA	Software and Computer Services	3.01	1.44	1.57
Alphabet Class C	USA	Software and Computer Services	2.56	1.22	1.34
Meta Platforms Inc	USA	Software and Computer Services	2.17	1.49	0.68
Broadcom	USA	Technology Hardware and Equipment	1.59	0.98	0.61
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.49	1.04	0.45
Totals			42.65	21.87	

INFORMATION

Starting Universe

FTSE Developed All Cap Index

Index Launch

18 April 2016

Base Date

21 September 2009

Base Value

1000

Investability Screen

Actual free float applied and liquidity
screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

GBP

Review Dates

Semi-annually in March and September

Country/Market Breakdown

	FTSE Divest-Invest Developed 200		FTSE Developed All Cap		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	3	0.61	290	2.05	-1.44
Austria	-	-	26	0.08	-0.08
Belgium	-	-	37	0.26	-0.26
Canada	7	2.45	167	2.89	-0.44
Denmark	2	1.10	41	0.92	0.18
Finland	-	-	33	0.27	-0.27
France	11	2.31	132	2.54	-0.23
Germany	6	1.52	154	2.04	-0.53
Hong Kong	1	0.15	123	0.50	-0.35
Ireland	-	-	6	0.06	-0.06
Israel	-	-	70	0.17	-0.17
Italy	-	-	87	0.73	-0.73
Japan	11	2.43	1426	6.44	-4.01
Korea	3	0.95	479	1.44	-0.49
Netherlands	1	0.79	54	1.22	-0.43
New Zealand	-	-	27	0.08	-0.08
Norway	1	0.07	58	0.23	-0.15
Poland	-	-	30	0.12	-0.12
Portugal	1	0.04	15	0.05	-0.01
Singapore	-	-	67	0.33	-0.33
Spain	3	0.38	54	0.66	-0.28
Sweden	2	0.17	141	0.92	-0.76
Switzerland	7	2.11	115	2.29	-0.18
UK	6	1.54	272	3.95	-2.41
USA	140	83.38	1732	69.75	13.63
Totals	205	100.00	5636	100.00	

ICB Supersector Breakdown

		FTSE Divest-Invest Developed 200		FTSE Developed All Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	33	39.83	600	27.57	12.26
1510	Telecommunications	9	2.77	120	2.50	0.26
2010	Health Care	31	11.67	501	11.14	0.52
3010	Banks	13	3.91	274	5.75	-1.85
3020	Financial Services	12	3.98	262	4.55	-0.57
3030	Insurance	9	1.51	145	3.03	-1.53
3510	Real Estate	3	0.58	429	2.68	-2.10
4010	Automobiles and Parts	4	5.64	141	2.16	3.49
4020	Consumer Products and Services	8	1.75	308	2.95	-1.20
4030	Media	3	1.08	109	1.30	-0.22
4040	Retailers	8	8.25	189	5.45	2.80
4050	Travel and Leisure	5	1.09	210	1.87	-0.78
4510	Food Beverage and Tobacco	7	2.16	215	3.06	-0.90
4520	Personal Care Drug and Grocery Stores	5	1.69	138	1.91	-0.22
5010	Construction and Materials	2	0.29	241	1.62	-1.33
5020	Industrial Goods and Services	35	9.98	938	12.20	-2.22
5510	Basic Resources	-	-	244	1.75	-1.75
5520	Chemicals	3	0.88	176	1.44	-0.55
6010	Energy	5	0.63	209	4.37	-3.74
6510	Utilities	10	2.31	187	2.71	-0.40
Totals		205	100.00	5636	100.00	

Index Characteristics

Attributes	FTSE Divest-Invest Developed 200	FTSE Developed All Cap
Number of constituents	205	5636
Dividend Yield %	1.16	1.80
Constituent (Wgt %)		
Average	0.49	0.02
Largest	7.65	4.47
Median	0.23	0.00
Top 10 Holdings (Wgt %)	42.65	21.91

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