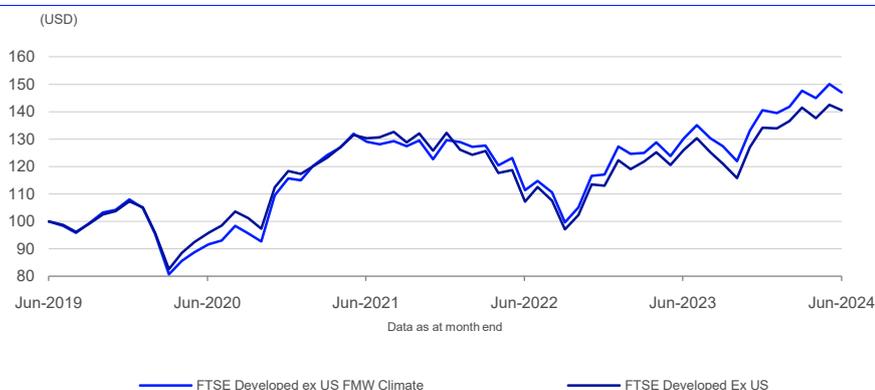


FTSE Developed ex US FMW Climate Index

Data as at: 28 June 2024

The FTSE Developed ex US 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 ex US FMW Climate	-0.4	4.6	4.6	12.9	13.9	47.0	4.4	8.0	11.5	15.7	18.5
FTSE Developed Ex US	-0.7	4.8	4.8	11.6	7.9	40.6	2.6	7.0	11.4	15.8	18.0

* 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 ex US FMW Climate	-3.6	-2.0	6.5	25.9	-14.9	20.9	7.1	12.1	-9.6	20.0
FTSE Developed Ex US	-4.0	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex US FMW Climate	1.2	0.3	0.4	0.3	-10.0	-26.9	-35.9	-37.6
FTSE Developed Ex US	1.1	0.2	0.4	0.3	-11.3	-28.9	-34.7	-34.7

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/Market	ICB Sector	FTSE Developed ex US FMW Climate (Wgt %)	FTSE Developed Ex US (Wgt %)	Diff %
Shell	UK	Oil Gas and Coal	2.86	1.13	1.73
Samsung Electronics	Korea	Telecommunications Equipment	2.34	1.39	0.96
Toyota Motor	Japan	Automobiles and Parts	1.61	1.19	0.42
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	1.28	1.07	0.20
HSBC Hldgs	UK	Banks	1.24	0.80	0.43
Nestle	Switzerland	Food Producers	1.16	1.32	-0.16
Rio Tinto	UK	Industrial Metals and Mining	1.00	0.35	0.65
TotalEnergies SE	France	Oil Gas and Coal	0.97	0.66	0.31
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	0.93	0.94	-0.02
Royal Bank Of Canada	Canada	Banks	0.82	0.74	0.09
Totals			14.21	9.59	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Developed ex US FMW Climate		FTSE Developed Ex US		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	59	5.45	108	9.17	-3.72
15	Telecommunications	30	6.68	42	4.11	2.58
20	Health Care	58	7.34	104	11.49	-4.15
30	Financials	182	26.04	211	20.75	5.29
35	Real Estate	80	4.44	105	2.27	2.16
40	Consumer Discretionary	145	12.36	256	13.21	-0.86
45	Consumer Staples	70	6.48	123	6.81	-0.34
50	Industrials	203	14.40	319	17.42	-3.02
55	Basic Materials	78	6.94	119	6.15	0.80
60	Energy	36	6.05	46	5.46	0.60
65	Utilities	41	3.81	60	3.15	0.66
Totals		982	100.00	1493	100.00	

INFORMATION

Index Universe

FTSE Developed ex US 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/Market Breakdown

Country/Market	FTSE Developed ex US FMW Climate		FTSE Developed Ex US		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	68	5.30	105	6.78	-1.48
Austria	5	0.22	7	0.18	0.04
Belgium	11	0.68	14	0.78	-0.11
Canada	47	6.12	48	8.39	-2.27
Denmark	16	1.25	18	3.08	-1.83
Finland	15	1.01	14	0.85	0.16
France	56	7.95	69	8.95	-1.00
Germany	51	8.15	70	7.07	1.08
Hong Kong	39	2.59	72	1.75	0.84
Ireland	5	0.18	5	0.23	-0.05
Israel	7	0.34	30	0.53	-0.19
Italy	25	2.67	34	2.38	0.30
Japan	297	22.56	502	21.59	0.97
Korea	69	6.42	160	4.65	1.77
Netherlands	26	3.07	31	4.32	-1.25
New Zealand	6	0.15	15	0.26	-0.11
Norway	9	0.73	17	0.55	0.18
Poland	5	0.23	10	0.30	-0.07
Portugal	4	0.21	4	0.15	0.06
Singapore	24	1.16	36	1.12	0.04
Spain	23	3.09	25	2.26	0.83
Sweden	38	2.66	52	2.78	-0.12
Switzerland	41	6.96	52	7.96	-1.00
UK	95	16.31	103	13.08	3.22
Totals	982	100.00	1493	100.00	

Index Characteristics

Attributes	FTSE Developed ex US FMW Climate	FTSE Developed Ex US
Number of constituents	982	1493
Dividend Yield %	-	2.93
Constituent (Wgt %)		
Average	0.10	0.07
Largest	2.86	2.17
Median	0.04	0.02
Top 10 Holdings (Wgt %)	14.21	13.46

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