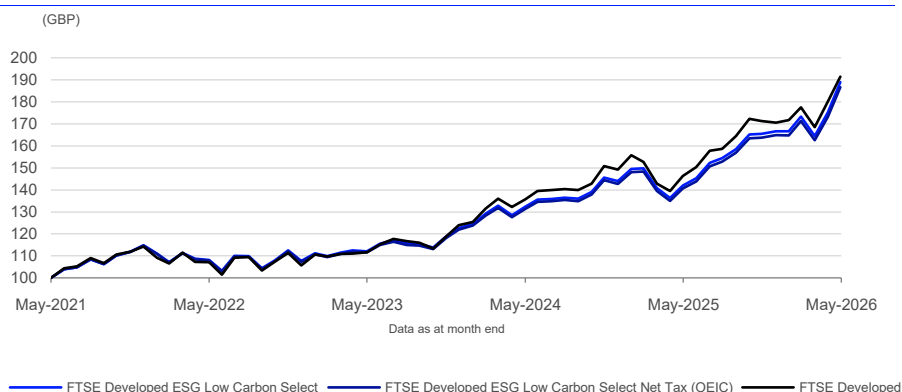


# FTSE Developed ESG Low Carbon Select Index (GBP)

Data as at: 29 May 2026

FTSE Developed ESG Low Carbon Select Index is comprised of mid and large cap stocks from developed markets and targets 50% reduction in index level carbon emissions, 50% reduction in fossil fuel reserves and 20% improvement in index level ESG ratings. The index is constructed using the FTSE Russell Target Exposure methodology. The index series also excludes companies involved with controversial product activities - weapons, thermal coal, tobacco, nuclear power, gambling, adult entertainment and companies involved with controversies related to the UN Global Compact principles. A net tax (OEIC) version of the index is also available.

## 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 Developed ESG Low Carbon Select	9.0	14.2	13.3	33.0	68.5	89.0	19.0	13.6	8.7	10.2	10.8
FTSE Developed ESG Low Carbon Select Net Tax (OEIC)	8.9	14.0	13.2	32.7	67.3	86.7	18.7	13.3	8.7	10.2	10.8
FTSE Developed	7.8	11.7	12.2	30.8	71.4	91.4	19.7	13.9	9.2	11.0	11.7

\* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed ESG Low Carbon Select	30.0	12.6	-1.4	24.8	11.6	23.7	-6.2	14.0	17.4	15.8
FTSE Developed ESG Low Carbon Select Net Tax (OEIC)	29.6	12.3	-1.7	24.4	11.3	23.5	-6.4	13.6	17.1	15.5
FTSE Developed	29.1	13.1	-3.0	23.0	13.1	22.5	-7.4	17.2	20.4	14.3

## 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. A net of tax version is 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.

**Return/Risk Ratio and Drawdown - Total Return**

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ESG Low Carbon Select	3.6	1.8	1.3	1.3	-7.1	-16.5	-16.5	-24.8
FTSE Developed ESG Low Carbon Select Net Tax (OEIC)	3.6	1.8	1.2	1.3	-7.2	-16.5	-16.5	-24.8
FTSE Developed	3.2	1.8	1.2	1.2	-7.3	-17.7	-17.7	-25.9

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

**Top 10 Constituents**

Constituent	Country/Market	ICB Sector	FTSE Developed ESG Low Carbon Select (Wgt %)	FTSE Developed (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	7.18	3.52	3.66
Visa	USA	Industrial Support Services	5.74	0.58	5.16
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	5.59	0.57	5.02
Cisco Systems	USA	Telecommunications Equipment	4.92	0.51	4.41
Nvidia	USA	Technology Hardware and Equipment	3.35	5.21	-1.86
Apple Inc.	USA	Technology Hardware and Equipment	2.68	4.74	-2.06
Intel Corp	USA	Technology Hardware and Equipment	2.67	0.53	2.14
Mitsubishi UFJ Financial	Japan	Banks	1.77	0.22	1.55
Amazon.Com	USA	Retailers	1.50	2.74	-1.24
Samsung Electronics	Korea	Telecommunications Equipment	1.49	1.05	0.45
<b>Totals</b>			<b>36.89</b>	<b>19.67</b>	

**ICB Industry Breakdown**

ICB Code	ICB Industry	FTSE Developed ESG Low Carbon Select		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	64	28.46	199	35.25	-6.80
15	Telecommunications	30	10.28	52	3.48	6.80
20	Health Care	50	10.44	143	7.91	2.53
30	Financials	154	19.29	299	13.70	5.59
35	Real Estate	25	0.50	129	1.78	-1.28
40	Consumer Discretionary	93	8.24	304	11.78	-3.54
45	Consumer Staples	55	4.28	140	3.84	0.44
50	Industrials	103	11.70	411	12.76	-1.06
55	Basic Materials	36	3.53	130	2.98	0.55
60	Energy	25	1.09	71	3.91	-2.82
65	Utilities	37	2.19	95	2.61	-0.42
<b>Totals</b>		<b>672</b>	<b>100.00</b>	<b>1973</b>	<b>100.00</b>	

**INFORMATION**

**Index Universe**

FTSE Developed Index

**Index Launch**

13 December 2019  
 3 December 2020 (Net Tax OEIC)

**Base Date**

20 March 2015

**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

**Review Dates**

March, exclusion list applied quarterly

## Country/Market Breakdown

Country/Market	FTSE Developed ESG Low Carbon Select		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	20	1.66	106	1.76	-0.10
Austria	3	0.08	9	0.09	0.00
Belgium	1	0.25	14	0.27	-0.02
Canada	35	3.47	84	3.27	0.20
Denmark	8	0.44	17	0.38	0.06
Finland	5	0.61	14	0.30	0.31
France	24	2.29	57	2.21	0.08
Germany	24	2.15	64	2.07	0.07
Hong Kong	12	0.54	66	0.53	0.01
Ireland	2	0.09	5	0.08	0.00
Israel	6	0.30	43	0.38	-0.08
Italy	12	0.90	36	0.87	0.03
Japan	77	6.36	476	6.47	-0.11
Korea	28	3.49	155	3.21	0.28
Netherlands	15	1.11	29	1.25	-0.14
New Zealand	4	0.05	11	0.06	0.00
Norway	7	0.15	15	0.16	-0.01
Poland	7	0.10	10	0.12	-0.02
Portugal	2	0.05	5	0.05	0.00
Singapore	5	0.39	36	0.37	0.02
Spain	11	0.89	24	0.89	0.00
Sweden	17	0.83	55	0.79	0.04
Switzerland	15	2.17	50	2.21	-0.05
UK	41	3.36	93	3.49	-0.13
USA	291	68.27	499	68.72	-0.45
<b>Totals</b>	<b>672</b>	<b>100.00</b>	<b>1973</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Developed ESG Low Carbon Select	FTSE Developed
Number of constituents	672	1973
Dividend Yield %	1.81	1.49
Constituent (Wgt %)		
Average	0.15	0.05
Largest	7.18	5.21
Median	0.03	0.01
Top 10 Holdings (Wgt %)	36.89	26.50

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