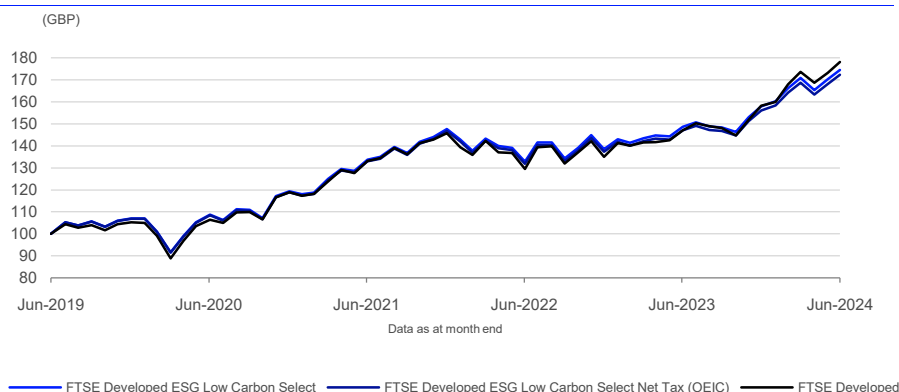


# FTSE Developed ESG Low Carbon Select Index (GBP)

Data as at: 28 June 2024

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	2.1	10.5	10.5	17.4	30.5	74.5	9.3	11.8	8.9	12.0	12.2
FTSE Developed ESG Low Carbon Select Net Tax (OEIC)	2.1	10.4	10.4	17.1	29.5	72.3	9.0	11.5	8.9	12.0	12.2
FTSE Developed	2.6	12.6	12.6	21.0	33.7	78.1	10.2	12.2	9.4	13.1	13.1

\* 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 % (GBP)	2019	2020	2021	2022	2023
FTSE Developed ESG Low Carbon Select	24.8	11.6	23.7	-6.2	14.0
FTSE Developed ESG Low Carbon Select Net Tax (OEIC)	24.4	11.3	23.5	-6.4	13.6
FTSE Developed	23.0	13.1	22.5	-7.4	17.2

## 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	1.9	0.8	1.0	-	-5.5	-13.9	-24.8	-
FTSE Developed ESG Low Carbon Select Net Tax (OEIC)	1.9	0.8	0.9	-	-5.5	-14.0	-24.8	-
FTSE Developed	2.2	0.8	0.9	1.1	-6.2	-15.0	-25.9	-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	11.61	4.93	6.68
Apple Inc.	USA	Technology Hardware and Equipment	6.45	4.54	1.91
Visa	USA	Industrial Support Services	5.25	0.61	4.64
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	5.20	0.52	4.67
Nvidia	USA	Technology Hardware and Equipment	3.53	4.35	-0.83
Cisco Systems	USA	Telecommunications Equipment	2.40	0.29	2.11
Amazon.Com	USA	Retailers	1.55	2.66	-1.11
Royal Bank Of Canada	Canada	Banks	1.27	0.22	1.05
Salesforce Inc	USA	Software and Computer Services	0.92	0.36	0.56
Qualcomm	USA	Technology Hardware and Equipment	0.88	0.33	0.55
Totals			39.06	18.81	

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	69	29.70	191	29.00	0.70
15	Telecommunications	33	5.32	56	2.64	2.68
20	Health Care	66	11.23	172	11.38	-0.15
30	Financials	170	18.83	288	13.36	5.47
35	Real Estate	34	0.57	140	2.21	-1.64
40	Consumer Discretionary	114	9.01	345	13.58	-4.57
45	Consumer Staples	71	5.85	159	5.08	0.76
50	Industrials	134	12.31	417	12.94	-0.63
55	Basic Materials	52	2.79	139	2.89	-0.11
60	Energy	35	2.47	71	4.23	-1.77
65	Utilities	41	1.93	94	2.68	-0.75
Totals		819	100.00	2072	100.00	

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

	FTSE Developed ESG Low Carbon Select		FTSE Developed		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	28	2.28	105	2.04	0.23
Austria	2	0.05	7	0.05	-0.01
Belgium	3	0.25	14	0.24	0.01
Canada	17	2.49	48	2.53	-0.04
Denmark	11	0.89	18	0.93	-0.04
Finland	8	0.27	14	0.26	0.02
France	35	2.84	69	2.70	0.14
Germany	28	2.30	70	2.13	0.16
Hong Kong	18	0.54	72	0.53	0.01
Ireland	3	0.07	5	0.07	0.00
Israel	4	0.15	30	0.16	-0.01
Italy	8	0.71	34	0.72	0.00
Japan	126	6.94	502	6.51	0.43
Korea	24	1.49	160	1.40	0.08
Netherlands	18	1.25	31	1.30	-0.05
New Zealand	5	0.09	15	0.08	0.01
Norway	9	0.17	17	0.17	0.01
Poland	5	0.09	10	0.09	0.00
Portugal	1	0.00	4	0.04	-0.04
Singapore	5	0.38	36	0.34	0.04
Spain	11	0.72	25	0.68	0.03
Sweden	20	0.84	52	0.84	0.00
Switzerland	19	2.39	52	2.40	-0.01
UK	49	4.04	103	3.94	0.09
USA	362	68.79	579	69.85	-1.07
Totals	819	100.00	2072	100.00	

Index Characteristics

Attributes	FTSE Developed ESG Low Carbon Select	FTSE Developed
Number of constituents	819	2072
Dividend Yield %	2.08	1.80
Constituent (Wgt %)		
Average	0.12	0.05
Largest	11.61	4.93
Median	0.02	0.01
Top 10 Holdings (Wgt %)	39.06	24.13

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
call your regional Client Services Team office:

**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659