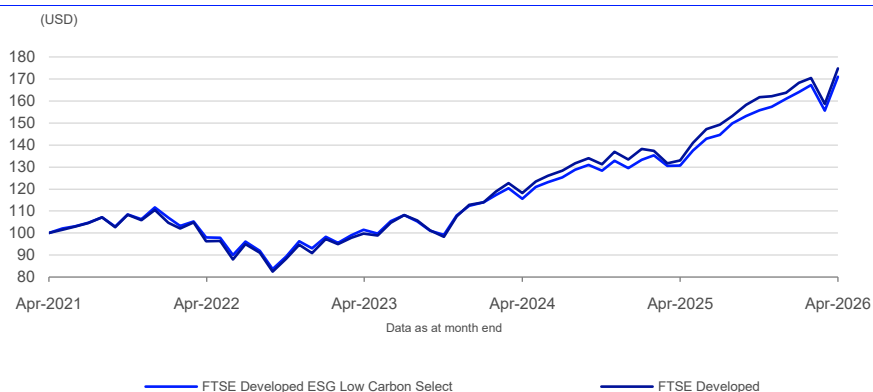


FTSE Developed ESG Low Carbon Select Index

Data as at: 30 April 2026

The FTSE Developed ESG Low Carbon Select Index Series 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.

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 ESG Low Carbon Select	4.2	9.8	6.2	30.9	68.5	71.0	19.0	11.3	10.2	11.5	14.3
FTSE Developed	3.9	8.1	6.7	31.4	75.3	74.8	20.6	11.8	10.8	12.1	15.2

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed ESG Low Carbon Select	9.0	23.3	-7.2	29.8	15.2	22.6	-16.7	20.8	15.3	24.3
FTSE Developed	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2	22.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ESG Low Carbon Select	2.9	1.7	0.8	0.9	-8.4	-15.4	-26.0	-32.8
FTSE Developed	2.8	1.7	0.8	0.9	-9.1	-16.1	-26.1	-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/Market	ICB Industry	FTSE Developed ESG Low Carbon Select (Wgt %)	FTSE Developed (Wgt %)	Diff %
Microsoft Corp	USA	Technology	6.93	3.35	3.58
Visa	USA	Industrials	6.19	0.62	5.57
Johnson & Johnson	USA	Health Care	6.08	0.61	5.47
Cisco Systems	USA	Telecommunications	3.98	0.40	3.58
Nvidia	USA	Technology	3.38	5.18	-1.80
Apple Inc.	USA	Technology	2.48	4.34	-1.85
Intel Corp	USA	Technology	2.35	0.46	1.88
Mitsubishi UFJ Financial	Japan	Financials	1.80	0.22	1.58
Amazon.Com	USA	Consumer Discretionary	1.57	2.82	-1.25
Citigroup	USA	Financials	1.48	0.25	1.24
Totals			36.24	18.25	

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	25.93	198	32.47	-6.54
15	Telecommunications	30	9.07	53	3.15	5.92
20	Health Care	50	11.18	144	8.18	3.00
30	Financials	154	20.43	299	14.37	6.06
35	Real Estate	25	0.56	129	1.92	-1.36
40	Consumer Discretionary	93	8.28	304	12.19	-3.91
45	Consumer Staples	55	4.65	140	4.07	0.58
50	Industrials	103	12.58	411	13.39	-0.81
55	Basic Materials	36	3.69	130	3.00	0.70
60	Energy	25	1.20	72	4.37	-3.16
65	Utilities	38	2.43	96	2.90	-0.47
Totals		673	100.00	1976	100.00	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

13 December 2019

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 SFTP and email

Currency

USD

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	1.83	106	1.83	0.00
Austria	3	0.08	9	0.09	0.00
Belgium	1	0.27	14	0.27	-0.01
Canada	35	3.59	84	3.41	0.18
Denmark	8	0.48	17	0.39	0.09
Finland	5	0.57	14	0.30	0.26
France	24	2.44	57	2.33	0.11
Germany	24	2.22	64	2.15	0.07
Hong Kong	12	0.54	66	0.55	-0.01
Ireland	2	0.09	5	0.09	0.00
Israel	6	0.32	43	0.37	-0.05
Italy	12	0.96	37	0.89	0.08
Japan	77	6.48	477	6.48	0.00
Korea	28	2.52	155	2.53	0.00
Netherlands	15	1.14	29	1.22	-0.08
New Zealand	4	0.05	11	0.05	0.00
Norway	7	0.16	15	0.17	-0.01
Poland	7	0.10	10	0.12	-0.02
Portugal	2	0.05	5	0.05	0.00
Singapore	6	0.39	37	0.38	0.01
Spain	11	0.95	24	0.92	0.03
Sweden	17	0.85	54	0.81	0.04
Switzerland	15	2.24	50	2.26	-0.02
UK	41	3.55	93	3.70	-0.15
USA	291	68.13	500	68.65	-0.52
Totals	673	100.00	1976	100.00	

Index Characteristics

Attributes	FTSE Developed ESG Low Carbon Select	FTSE Developed
Number of constituents	673	1976
Dividend Yield %	1.91	1.56
Constituent (Wgt %)		
Average	0.15	0.05
Largest	6.93	5.18
Median	0.03	0.01
Top 10 Holdings (Wgt %)	36.24	25.92

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