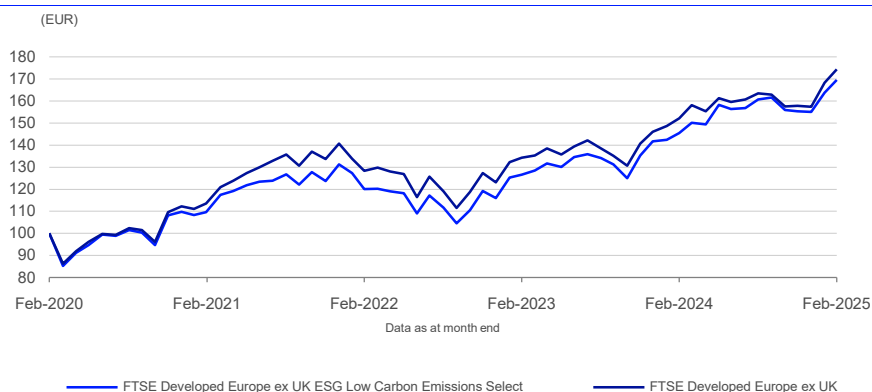


FTSE Developed ESG Low Carbon Select Index

Data as at: 28 February 2025

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 | 1.8 | 5.1 | 4.6 | 15.4 | 31.2 | 87.9 | 9.5 | 13.4 | 10.1 | 14.5 | 16.4 |
| FTSE Developed | 0.3 | 4.3 | 2.9 | 15.5 | 34.6 | 93.7 | 10.4 | 14.1 | 10.8 | 15.7 | 17.4 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|--------------------------------------|------|------|------|------|------|------|------|-------|------|------|
| FTSE Developed ESG Low Carbon Select | 0.7 | 9.0 | 23.3 | -7.2 | 29.8 | 15.2 | 22.6 | -16.7 | 20.8 | 15.3 |
| FTSE Developed | -0.3 | 8.2 | 23.9 | -8.6 | 28.0 | 16.7 | 21.4 | -17.8 | 24.2 | 18.2 |

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 | 1.5 | 0.7 | 0.8 | 0.7 | -7.8 | -22.4 | -27.0 | -32.8 |
| FTSE Developed | 1.4 | 0.7 | 0.8 | 0.7 | -8.2 | -23.0 | -28.4 | -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 % |
|----------------------|----------------|------------------------|--|------------------------|--------|
| Visa | USA | Industrials | 6.81 | 0.79 | 6.02 |
| Nvidia | USA | Technology | 6.62 | 4.03 | 2.59 |
| Johnson & Johnson | USA | Health Care | 5.30 | 0.55 | 4.75 |
| Apple Inc. | USA | Technology | 4.88 | 4.77 | 0.11 |
| Cisco Systems | USA | Telecommunications | 3.38 | 0.35 | 3.02 |
| Coca-Cola | USA | Consumer Staples | 2.56 | 0.38 | 2.18 |
| Salesforce Inc | USA | Technology | 1.64 | 0.38 | 1.26 |
| Amazon.Com | USA | Consumer Discretionary | 1.49 | 2.74 | -1.25 |
| Toronto-Dominion Com | Canada | Financials | 1.45 | 0.15 | 1.30 |
| Citigroup | USA | Financials | 1.15 | 0.21 | 0.95 |
| Totals | | | 35.28 | 14.35 | |

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 | 83 | 25.64 | 193 | 27.72 | -2.08 |
| 15 | Telecommunications | 34 | 7.48 | 49 | 2.61 | 4.87 |
| 20 | Health Care | 63 | 10.79 | 165 | 10.47 | 0.32 |
| 30 | Financials | 167 | 20.27 | 289 | 15.05 | 5.22 |
| 35 | Real Estate | 34 | 0.66 | 139 | 2.27 | -1.61 |
| 40 | Consumer Discretionary | 110 | 9.71 | 326 | 14.31 | -4.60 |
| 45 | Consumer Staples | 61 | 6.75 | 156 | 5.02 | 1.73 |
| 50 | Industrials | 121 | 12.63 | 406 | 13.42 | -0.79 |
| 55 | Basic Materials | 42 | 2.70 | 130 | 2.57 | 0.13 |
| 60 | Energy | 33 | 1.60 | 71 | 3.81 | -2.21 |
| 65 | Utilities | 35 | 1.77 | 92 | 2.76 | -0.98 |
| Totals | | 783 | 100.00 | 2016 | 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

| | FTSE Developed ESG Low Carbon Select | | FTSE Developed | | |
|----------------|--------------------------------------|--------|----------------|--------|--------|
| Country/Market | No. of Cons | Wgt % | No. of Cons | Wgt % | Diff % |
| Australia | 27 | 1.91 | 104 | 1.84 | 0.07 |
| Austria | 2 | 0.06 | 7 | 0.06 | 0.00 |
| Belgium | 3 | 0.28 | 13 | 0.24 | 0.03 |
| Canada | 23 | 2.57 | 48 | 2.66 | -0.09 |
| Denmark | 10 | 0.63 | 18 | 0.65 | -0.01 |
| Finland | 4 | 0.27 | 14 | 0.25 | 0.02 |
| France | 31 | 2.64 | 67 | 2.64 | -0.01 |
| Germany | 23 | 2.31 | 67 | 2.35 | -0.04 |
| Hong Kong | 11 | 0.58 | 70 | 0.54 | 0.04 |
| Ireland | 3 | 0.08 | 5 | 0.08 | 0.00 |
| Israel | 5 | 0.19 | 29 | 0.19 | -0.01 |
| Italy | 10 | 0.76 | 36 | 0.78 | -0.02 |
| Japan | 109 | 6.35 | 494 | 6.19 | 0.15 |
| Korea | 23 | 0.99 | 159 | 1.05 | -0.06 |
| Netherlands | 18 | 1.03 | 31 | 1.05 | -0.03 |
| New Zealand | 3 | 0.06 | 13 | 0.07 | -0.01 |
| Norway | 9 | 0.15 | 16 | 0.15 | 0.00 |
| Poland | 5 | 0.08 | 10 | 0.09 | -0.02 |
| Portugal | 2 | 0.03 | 4 | 0.04 | 0.00 |
| Singapore | 6 | 0.39 | 35 | 0.37 | 0.03 |
| Spain | 11 | 0.74 | 24 | 0.74 | -0.01 |
| Sweden | 21 | 0.82 | 53 | 0.83 | -0.01 |
| Switzerland | 17 | 2.48 | 53 | 2.40 | 0.08 |
| UK | 54 | 4.10 | 100 | 3.91 | 0.18 |
| USA | 353 | 70.50 | 546 | 70.82 | -0.32 |
| Totals | 783 | 100.00 | 2016 | 100.00 | |

Index Characteristics

| Attributes | FTSE Developed ESG Low Carbon Select | FTSE Developed |
|-------------------------|--------------------------------------|----------------|
| Number of constituents | 783 | 2016 |
| Dividend Yield % | 2.08 | 1.75 |
| Constituent (Wgt %) | | |
| Average | 0.13 | 0.05 |
| Largest | 6.81 | 4.77 |
| Median | 0.03 | 0.01 |
| Top 10 Holdings (Wgt %) | 35.28 | 23.55 |

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email 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