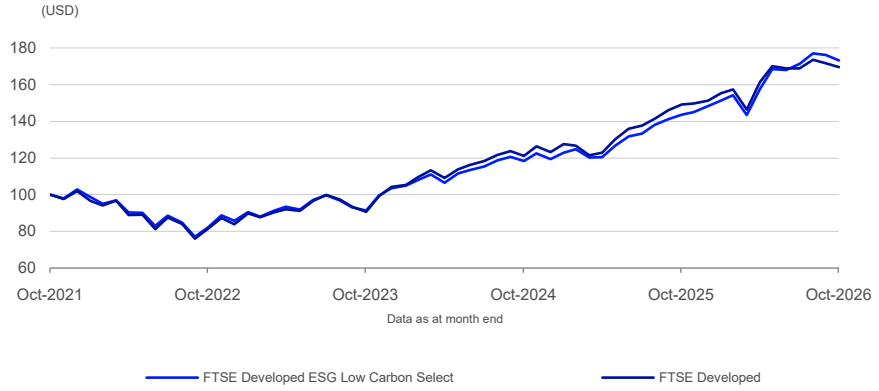
FTSE Developed ESG Low Carbon Select Index

Data as at: 30 October 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	1.2	10.0	16.8	20.7	89.8	73.3	23.8	11.6	11.0	11.5	14.3
FTSE Developed	0.4	5.1	12.1	13.6	87.0	69.6	23.2	11.1	11.6	12.3	15.1

* 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 % (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	1.8	2.1	0.8	1.0	-8.4	-15.4	-26.0	-32.8
FTSE Developed	1.1	1.9	0.7	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	10.42	4.12	6.30
Visa	USA	Industrials	7.14	0.75	6.40
Johnson & Johnson	USA	Health Care	6.84	0.70	6.14
Nvidia	USA	Technology	4.90	5.07	-0.17
Cisco Systems	USA	Telecommunications	3.32	0.44	2.88
Amazon.Com	USA	Consumer Discretionary	2.64	2.48	0.16
Advanced Micro Dev	USA	Technology	2.63	0.87	1.75
Apple Inc.	USA	Technology	2.33	5.29	-2.97
JPMorgan Chase & Co	USA	Financials	1.95	0.96	0.99
Mitsubishi UFJ Financial	Japan	Financials	1.54	0.25	1.29
Totals			**43.71**	**20.93**	

ICB Industry Breakdown

		FTSE Developed ESG Low Carbon Select		FTSE Developed		
ICB Code	**ICB Industry**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
10	Technology	76	32.29	189	33.16	-0.87
15	Telecommunications	30	6.50	53	3.11	3.39
20	Health Care	54	11.35	132	9.37	1.97
30	Financials	152	19.11	303	14.40	4.71
35	Real Estate	21	0.38	115	1.71	-1.34
40	Consumer Discretionary	88	7.18	277	11.17	-3.99
45	Consumer Staples	46	3.44	134	4.26	-0.82
50	Industrials	108	12.84	399	12.71	0.13
55	Basic Materials	38	2.94	131	2.82	0.13
60	Energy	39	1.82	72	4.61	-2.79
65	Utilities	38	2.15	97	2.67	-0.52
Totals		**690**	**100.00**	**1902**	**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	24	1.78	100	1.78	0.00
Austria	3	0.10	10	0.09	0.01
Belgium	1	0.24	14	0.28	-0.04
Canada	28	3.34	87	3.40	-0.06
Denmark	9	0.38	17	0.39	-0.01
Finland	6	0.24	13	0.25	-0.01
France	24	2.03	56	2.11	-0.08
Germany	25	2.00	60	2.03	-0.02
Greece	1	0.07	10	0.07	0.00
Hong Kong	10	0.47	62	0.50	-0.03
Ireland	3	0.09	5	0.09	0.00
Israel	11	0.34	50	0.34	0.00
Italy	12	0.82	34	0.80	0.02
Japan	83	6.46	442	6.56	-0.10
Korea	23	2.48	142	2.48	-0.01
Netherlands	15	1.21	28	1.21	0.01
New Zealand	4	0.05	10	0.05	0.00
Norway	9	0.16	16	0.17	-0.01
Poland	6	0.15	10	0.13	0.02
Portugal	2	0.05	5	0.05	0.00
Singapore	4	0.40	36	0.40	0.00
Spain	12	0.97	25	0.89	0.08
Sweden	15	0.77	53	0.78	0.00
Switzerland	17	2.21	50	2.30	-0.09
UK	41	3.41	84	3.51	-0.11
USA	302	69.75	483	69.36	0.40
Totals	**690**	**100.00**	**1902**	**100.00**	

Index Characteristics

Attributes	FTSE Developed ESG Low Carbon Select	FTSE Developed
Number of constituents	690	1902
Dividend Yield %	1.65	1.53
Constituent (Wgt %)		
Average	0.15	0.05
Largest	10.42	5.29
Median	0.03	0.01
Top 10 Holdings (Wgt %)	43.71	25.59

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