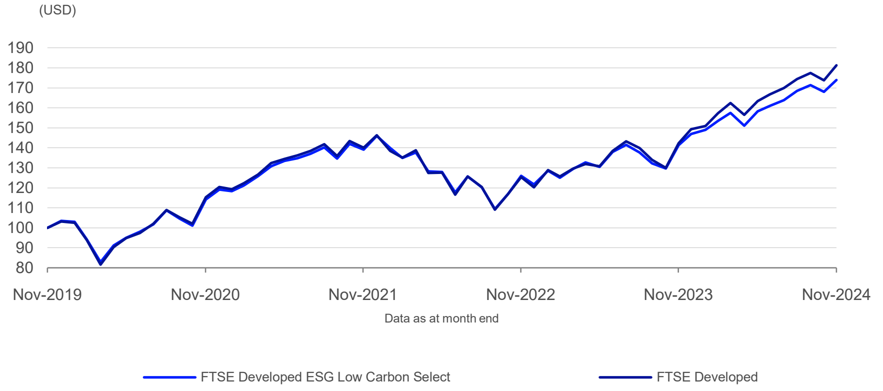
FTSE Developed ESG Low Carbon Select Index

Data as at: 29 November 2024

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	3.2	9.9	18.4	23.0	25.1	73.9	7.7	11.7	9.4	15.1	16.9
FTSE Developed	4.0	11.0	21.4	27.4	29.5	81.3	9.0	12.6	10.3	16.3	17.9

* 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)	2019	2020	2021	2022	2023
FTSE Developed ESG Low Carbon Select	29.8	15.2	22.6	-16.7	20.8
FTSE Developed	28.0	16.7	21.4	-17.8	24.2

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	2.4	0.5	0.7	0.7	-7.8	-26.0	-32.8	-32.8
FTSE Developed	2.6	0.5	0.7	0.7	-8.2	-26.1	-34.0	-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 %
Nvidia	USA	Technology	7.43	4.45	2.99
Visa	USA	Industrials	6.00	0.68	5.32
Johnson & Johnson	USA	Health Care	5.05	0.51	4.53
Apple Inc.	USA	Technology	4.86	4.74	0.12
Cisco Systems	USA	Telecommunications	3.16	0.33	2.83
Coca-Cola	USA	Consumer Staples	2.33	0.34	1.99
Salesforce Inc	USA	Technology	1.84	0.43	1.42
Amazon.Com	USA	Consumer Discretionary	1.48	2.65	-1.17
Toronto-Dominion Com	Canada	Financials	1.38	0.14	1.25
Verizon Communications	USA	Telecommunications	1.20	0.26	0.94
Totals			**34.73**	**14.53**	

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	82	27.13	192	28.00	-0.87
15	Telecommunications	34	7.31	49	2.59	4.72
20	Health Care	63	10.59	167	10.40	0.20
30	Financials	167	19.34	287	14.53	4.81
35	Real Estate	34	0.68	138	2.33	-1.64
40	Consumer Discretionary	108	9.74	327	14.18	-4.44
45	Consumer Staples	61	6.57	155	4.98	1.59
50	Industrials	122	12.27	406	13.57	-1.30
55	Basic Materials	42	2.75	131	2.62	0.13
60	Energy	33	1.71	71	3.97	-2.26
65	Utilities	37	1.90	93	2.83	-0.94
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	2.08	104	1.99	0.09
Austria	2	0.05	7	0.05	0.00
Belgium	3	0.24	13	0.24	0.00
Canada	23	2.58	48	2.73	-0.16
Denmark	10	0.72	19	0.72	0.01
Finland	4	0.24	14	0.23	0.01
France	31	2.36	67	2.41	-0.05
Germany	23	2.10	67	2.09	0.01
Hong Kong	11	0.54	70	0.53	0.01
Ireland	3	0.07	5	0.07	0.00
Israel	5	0.17	29	0.17	0.00
Italy	10	0.68	36	0.68	0.00
Japan	109	6.29	496	6.19	0.10
Korea	23	1.06	157	1.08	-0.02
Netherlands	17	1.00	29	0.99	0.01
New Zealand	3	0.07	13	0.08	0.00
Norway	9	0.15	16	0.15	0.00
Poland	5	0.07	10	0.07	0.00
Portugal	2	0.04	4	0.04	0.00
Singapore	6	0.37	35	0.35	0.02
Spain	11	0.66	24	0.65	0.02
Sweden	21	0.77	53	0.75	0.02
Switzerland	17	2.32	53	2.23	0.08
UK	54	3.82	100	3.75	0.08
USA	354	71.53	547	71.78	-0.25
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 %	2.10	1.71
Constituent (Wgt %)		
Average	0.13	0.05
Largest	7.43	4.74
Median	0.03	0.01
Top 10 Holdings (Wgt %)	34.73	23.72

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