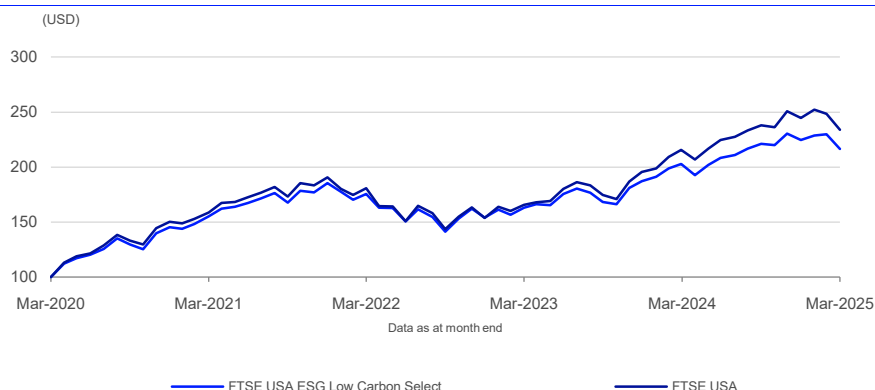


FTSE USA ESG Low Carbon Select Index

Data as at: 31 March 2025

The FTSE USA ESG Low Carbon Select Index Series is comprised of mid and large cap US stocks 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 USA ESG Low Carbon Select	-3.7	-2.2	-3.7	6.6	23.2	116.3	7.2	16.7	13.2	15.6	16.0
FTSE USA	-4.3	-1.7	-4.3	8.5	29.4	134.0	9.0	18.5	13.9	17.0	17.0

* 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 USA ESG Low Carbon Select	1.3	12.9	21.6	-2.5	34.4	17.7	27.6	-17.0	21.6	19.9
FTSE USA	1.0	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1	25.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE USA ESG Low Carbon Select	0.5	0.5	1.0	0.8	-9.9	-20.5	-24.5	-33.1
FTSE USA	0.6	0.6	1.1	0.8	-10.3	-21.8	-25.3	-34.1

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	ICB Sector	FTSE USA ESG Low Carbon Select (Wgt %)	FTSE USA (Wgt %)	Diff %
Nvidia	Technology Hardware and Equipment	9.96	5.21	4.75
Johnson & Johnson	Pharmaceuticals and Biotechnology	8.32	0.82	7.50
Apple Inc.	Technology Hardware and Equipment	8.30	6.73	1.57
Visa	Industrial Support Services	7.48	1.24	6.24
Cisco Systems	Telecommunications Equipment	3.49	0.51	2.98
Coca-Cola	Beverages	2.75	0.57	2.18
Amazon.Com	Retailers	2.35	3.67	-1.32
Salesforce Inc	Software and Computer Services	2.25	0.51	1.74
Texas Instruments	Technology Hardware and Equipment	1.64	0.34	1.30
Microsoft Corp	Software and Computer Services	1.62	5.74	-4.12
Totals		48.16	25.34	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE USA ESG Low Carbon Select		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	66	38.68	83	34.29	4.39
15	Telecommunications	8	5.84	9	2.27	3.58
20	Health Care	47	15.10	60	10.69	4.41
30	Financials	61	8.02	74	11.65	-3.63
35	Real Estate	28	0.83	35	2.32	-1.49
40	Consumer Discretionary	58	8.95	78	14.40	-5.45
45	Consumer Staples	28	4.96	34	4.59	0.38
50	Industrials	64	12.68	94	11.98	0.70
55	Basic Materials	13	2.60	16	1.37	1.23
60	Energy	20	1.99	24	3.70	-1.71
65	Utilities	13	0.33	31	2.73	-2.41
Totals		406	100.00	538	100.00	

Index Characteristics

Attributes	FTSE USA ESG Low Carbon Select	FTSE USA
Number of constituents	406	538
Dividend Yield %	1.55	1.37
Constituent (Wgt %)		
Average	0.25	0.19
Largest	9.96	6.73
Median	0.04	0.07
Top 10 Holdings (Wgt %)	48.16	31.89

INFORMATION

Index Universe

FTSE USA 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 FTP and email

Currency

USD

Review Dates

March, exclusion list applied quarterly

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