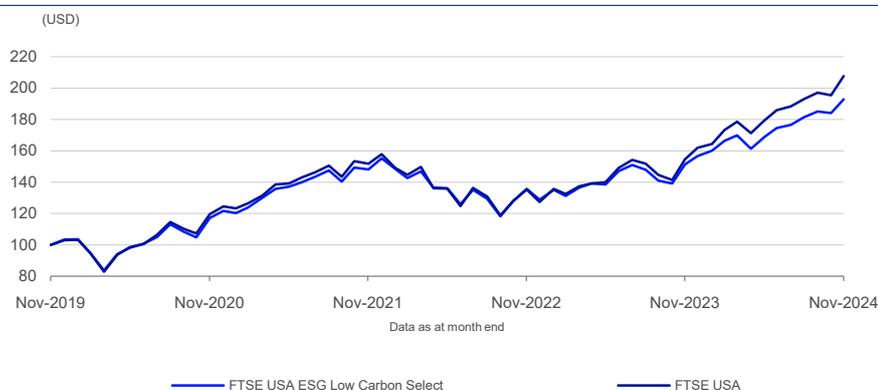


# FTSE USA ESG Low Carbon Select Index

Data as at: 29 November 2024

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 | 6.3      | 14.2 | 23.1 | 27.4 | 30.3 | 92.9         | 9.2  | 14.0           | 11.2 | 16.3 | 17.4 |
| FTSE USA                       | 7.6      | 15.7 | 28.3 | 34.3 | 36.9 | 107.7        | 11.0 | 15.7           | 12.1 | 18.0 | 18.4 |

\* 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)                  | 2019 | 2020 | 2021 | 2022  | 2023 |
|--------------------------------|------|------|------|-------|------|
| FTSE USA ESG Low Carbon Select | 34.4 | 17.7 | 27.6 | -17.0 | 21.6 |
| FTSE USA                       | 31.6 | 20.8 | 26.8 | -19.3 | 27.1 |

## 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 | 2.4               | 0.6 | 0.8 | 0.9  | -7.8         | -24.5 | -33.1 | -33.1 |
| FTSE USA                       | 2.8               | 0.6 | 0.9 | 0.9  | -8.4         | -25.3 | -34.1 | -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 | 11.82                                  | 6.19             | 5.63   |
| Apple Inc.        | Technology Hardware and Equipment | 8.25                                   | 6.60             | 1.65   |
| Johnson & Johnson | Pharmaceuticals and Biotechnology | 7.24                                   | 0.72             | 6.52   |
| Visa              | Industrial Support Services       | 6.26                                   | 0.95             | 5.31   |
| Cisco Systems     | Telecommunications Equipment      | 3.12                                   | 0.46             | 2.66   |
| Salesforce Inc    | Software and Computer Services    | 2.58                                   | 0.59             | 1.99   |
| Amazon.Com        | Retailers                         | 2.39                                   | 3.70             | -1.31  |
| Coca-Cola         | Beverages                         | 2.29                                   | 0.48             | 1.81   |
| Texas Instruments | Technology Hardware and Equipment | 1.71                                   | 0.35             | 1.36   |
| Microsoft Corp    | Software and Computer Services    | 1.70                                   | 6.03             | -4.33  |
| <b>Totals</b>     |                                   | <b>47.36</b>                           | <b>26.07</b>     |        |

### 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                             | 41.75         | 83          | 35.69         | 6.06   |
| 15            | Telecommunications     | 8                              | 5.34          | 9           | 2.13          | 3.20   |
| 20            | Health Care            | 48                             | 13.68         | 64          | 10.15         | 3.53   |
| 30            | Financials             | 61                             | 7.85          | 73          | 11.31         | -3.45  |
| 35            | Real Estate            | 28                             | 0.83          | 34          | 2.29          | -1.46  |
| 40            | Consumer Discretionary | 60                             | 9.25          | 78          | 14.74         | -5.49  |
| 45            | Consumer Staples       | 31                             | 4.75          | 37          | 4.26          | 0.48   |
| 50            | Industrials            | 64                             | 11.82         | 94          | 11.89         | -0.08  |
| 55            | Basic Materials        | 15                             | 2.45          | 18          | 1.38          | 1.07   |
| 60            | Energy                 | 21                             | 1.94          | 24          | 3.50          | -1.56  |
| 65            | Utilities              | 15                             | 0.34          | 33          | 2.65          | -2.31  |
| <b>Totals</b> |                        | <b>417</b>                     | <b>100.00</b> | <b>547</b>  | <b>100.00</b> |        |

### Index Characteristics

| Attributes              | FTSE USA ESG Low Carbon Select | FTSE USA |
|-------------------------|--------------------------------|----------|
| Number of constituents  | 417                            | 547      |
| Dividend Yield %        | 1.40                           | 1.21     |
| Constituent (Wgt %)     |                                |          |
| Average                 | 0.24                           | 0.18     |
| Largest                 | 11.82                          | 6.60     |
| Median                  | 0.04                           | 0.07     |
| Top 10 Holdings (Wgt %) | 47.36                          | 33.06    |

### 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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