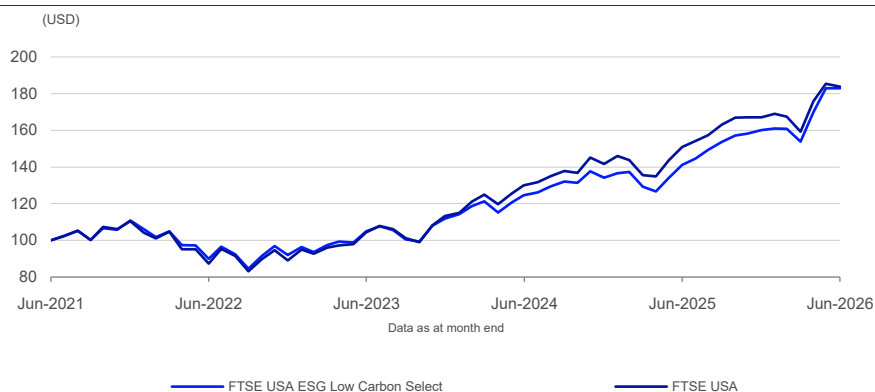


FTSE USA ESG Low Carbon Select Index

Data as at: 30 June 2026

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	19.0	14.3	14.3	29.6	74.4	83.1	20.4	12.9	11.9	12.7	15.0
FTSE USA	15.4	10.0	10.0	21.7	76.2	83.8	20.8	12.9	12.4	13.3	15.9

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE USA ESG Low Carbon Select	12.9	21.6	-2.5	34.4	17.7	27.6	-17.0	21.6	19.9	19.4
FTSE USA	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1	25.1	18.0

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	1.6	0.9	1.1	-8.2	-19.8	-24.5	-33.1
FTSE USA	1.7	1.5	0.8	1.0	-9.1	-18.9	-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 %
Johnson & Johnson	Pharmaceuticals and Biotechnology	9.10	0.95	8.15
Visa	Industrial Support Services	8.10	0.88	7.22
Intel Corp	Technology Hardware and Equipment	6.74	0.95	5.79
Cisco Systems	Telecommunications Equipment	6.55	0.72	5.83
Microsoft Corp	Software and Computer Services	6.09	4.29	1.80
Nvidia	Technology Hardware and Equipment	5.26	7.22	-1.96
Apple Inc.	Technology Hardware and Equipment	4.04	6.47	-2.43
Advanced Micro Dev	Technology Hardware and Equipment	2.99	1.46	1.53
Merck & Co	Pharmaceuticals and Biotechnology	2.62	0.49	2.13
Amazon.Com	Retailers	2.30	3.58	-1.28
Totals		53.79	27.01	

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	47	40.78	84	44.45	-3.67
15	Telecommunications	6	8.38	11	2.12	6.27
20	Health Care	28	14.85	49	8.37	6.48
30	Financials	48	6.84	69	9.60	-2.75
35	Real Estate	16	0.56	27	1.74	-1.18
40	Consumer Discretionary	49	8.53	74	12.55	-4.02
45	Consumer Staples	17	1.45	26	3.42	-1.96
50	Industrials	50	12.60	95	11.14	1.46
55	Basic Materials	9	3.69	13	1.21	2.48
60	Energy	20	2.10	22	3.06	-0.96
65	Utilities	8	0.22	31	2.35	-2.13
Totals		298	100.00	501	100.00	

Index Characteristics

Attributes	FTSE USA ESG Low Carbon Select	FTSE USA
Number of constituents	298	501
Dividend Yield %	1.30	1.09
Constituent (Wgt %)		
Average	0.34	0.20
Largest	9.10	7.22
Median	0.04	0.07
Top 10 Holdings (Wgt %)	53.79	35.93

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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