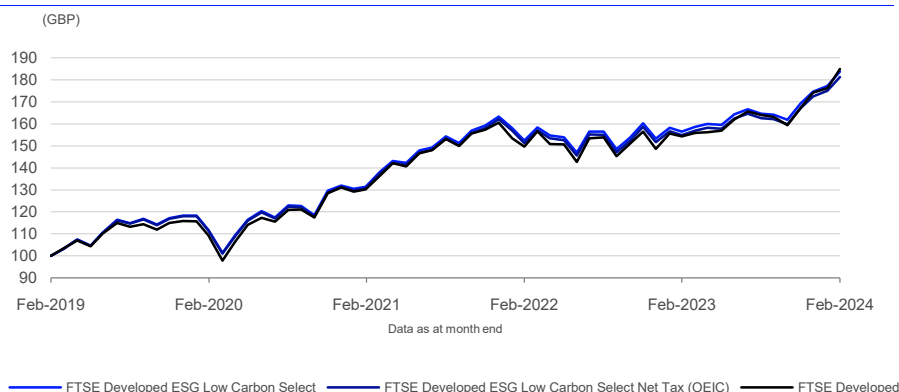


# FTSE Developed ESG Low Carbon Select Index (GBP)

Data as at: 29 February 2024

FTSE Developed ESG Low Carbon Select Index 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. A net tax (OEIC) version of the index is also available.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed ESG Low Carbon Select	8.6	11.6	5.2	17.5	40.0	83.8	11.9	12.9	10.0	12.1	12.4
FTSE Developed ESG Low Carbon Select Net Tax (OEIC)	8.6	11.5	5.2	17.1	38.9	81.4	11.6	12.6	10.0	12.1	12.4
FTSE Developed	10.6	12.7	6.2	19.9	42.1	85.0	12.4	13.1	10.6	13.2	13.3

\* 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 % (GBP)	2019	2020	2021	2022	2023
FTSE Developed ESG Low Carbon Select	24.8	11.6	23.7	-6.2	14.0
FTSE Developed ESG Low Carbon Select Net Tax (OEIC)	24.4	11.3	23.5	-6.4	13.6
FTSE Developed	23.0	13.1	22.5	-7.4	17.2

## 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. A net of tax version is also available.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ESG Low Carbon Select	1.7	0.9	1.0	-	-5.5	-13.9	-24.8	-
FTSE Developed ESG Low Carbon Select Net Tax (OEIC)	1.6	0.9	1.0	-	-5.5	-14.0	-24.8	-
FTSE Developed	1.8	0.9	1.0	1.1	-6.2	-15.0	-25.9	-25.9

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country	ICB Sector	FTSE Developed ESG Low Carbon Select (Wgt %)	FTSE Developed (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	11.15	4.78	6.37
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	5.95	0.60	5.35
Visa	USA	Industrial Support Services	5.87	0.70	5.17
Apple Inc.	USA	Technology Hardware and Equipment	5.74	4.14	1.60
Cisco Systems	USA	Telecommunications Equipment	2.53	0.30	2.23
Nvidia	USA	Technology Hardware and Equipment	2.35	2.92	-0.57
Amazon.Com	USA	Retailers	1.47	2.47	-1.01
Royal Bank Of Canada	Canada	Banks	1.21	0.21	0.99
Salesforce Inc	USA	Software and Computer Services	1.15	0.45	0.69
Intel Corp	USA	Technology Hardware and Equipment	1.15	0.28	0.86
Totals			38.57	16.85	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Developed ESG Low Carbon Select		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	72	27.64	190	26.60	1.04
15	Telecommunications	33	5.45	60	2.72	2.73
20	Health Care	64	11.93	175	11.67	0.27
30	Financials	170	18.39	294	13.36	5.03
35	Real Estate	34	0.60	141	2.34	-1.74
40	Consumer Discretionary	118	9.63	358	14.41	-4.78
45	Consumer Staples	72	6.17	164	5.38	0.79
50	Industrials	130	13.09	419	13.67	-0.58
55	Basic Materials	53	2.79	139	3.05	-0.26
60	Energy	37	2.38	72	4.21	-1.83
65	Utilities	42	1.92	95	2.59	-0.67
Totals		825	100.00	2107	100.00	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

13 December 2019  
3 December 2020 (Net Tax OEIC)

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, GBP

Review Dates

March, exclusion list applied quarterly

Country Breakdown

	FTSE Developed ESG Low Carbon Select		FTSE Developed		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	28	2.21	109	2.07	0.14
Austria	2	0.05	8	0.05	-0.01
Belgium	3	0.26	15	0.24	0.02
Canada	17	2.54	49	2.61	-0.08
Denmark	10	0.86	18	0.88	-0.02
Finland	8	0.28	15	0.27	0.01
France	35	2.99	71	3.05	-0.06
Germany	28	2.32	73	2.25	0.07
Hong Kong	18	0.57	76	0.59	-0.02
Ireland	3	0.07	5	0.07	0.00
Israel	4	0.17	30	0.18	0.00
Italy	8	0.70	34	0.74	-0.05
Japan	126	7.25	511	7.06	0.20
Korea	24	1.45	157	1.41	0.04
Netherlands	18	1.19	31	1.30	-0.10
New Zealand	5	0.09	15	0.08	0.00
Norway	9	0.17	18	0.17	0.00
Poland	5	0.08	10	0.09	-0.01
Portugal	2	0.04	4	0.05	0.00
Singapore	5	0.34	35	0.33	0.01
Spain	11	0.68	24	0.67	0.01
Sweden	21	0.83	55	0.88	-0.04
Switzerland	19	2.46	52	2.44	0.01
UK	49	3.90	105	3.90	0.00
USA	367	68.50	587	68.61	-0.11
Totals	825	100.00	2107	100.00	

Index Characteristics

Attributes	FTSE Developed ESG Low Carbon Select	FTSE Developed
Number of constituents	825	2107
Dividend Yield %	2.12	1.85
Constituent (Wgt %)		
Average	0.12	0.05
Largest	11.15	4.78
Median	0.02	0.01
Top 10 Holdings (Wgt %)	38.57	21.08

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[info@ftserussell.com](mailto:info@ftserussell.com)

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**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