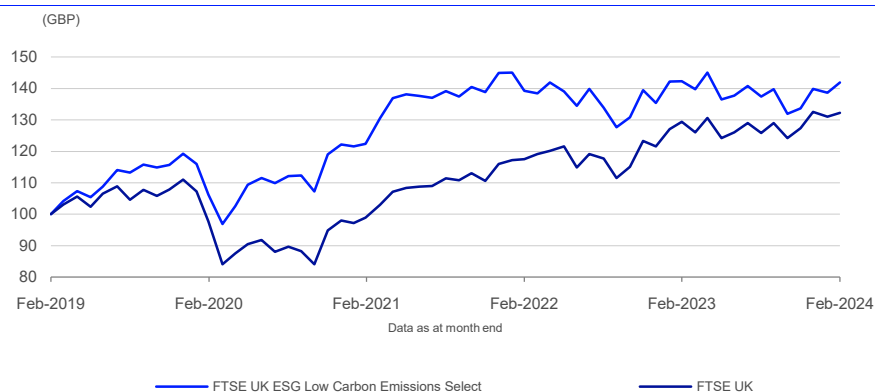


FTSE UK ESG Low Carbon Select Index

Data as at: 29 February 2024

The FTSE UK ESG Low Carbon Select Index Series is comprised of mid and large capstocks from UK 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 (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE UK ESG Low Carbon Emissions Select	6.1	3.2	1.5	-0.3	15.9	41.9	5.0	7.2	12.0	11.7	13.1
FTSE UK	3.9	5.1	-0.2	2.2	33.8	32.3	10.2	5.8	11.5	11.3	14.0

* 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 % (GBP)	2019	2020	2021	2022	2023
FTSE UK ESG Low Carbon Emissions Select	23.5	2.5	18.6	-6.6	3.3
FTSE UK	18.1	-11.7	18.4	4.9	9.0

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE UK ESG Low Carbon Emissions Select	0.0	0.3	0.6	-	-10.0	-15.2	-28.0	-
FTSE UK	0.2	0.8	0.4	0.4	-7.5	-9.3	-34.5	-34.5

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 UK ESG Low Carbon Emissions Select (Wgt %)	FTSE UK (Wgt %)	Diff %
GSK	Pharmaceuticals and Biotechnology	11.79	3.37	8.42
Barclays	Banks	10.92	1.24	9.68
Diageo	Beverages	8.83	3.30	5.53
Reckitt Benckiser Group	Personal Care Drug and Grocery Stores	7.56	1.80	5.76
AstraZeneca	Pharmaceuticals and Biotechnology	7.41	7.43	-0.02
Aviva	Life Insurance	6.23	0.61	5.62
Vodafone Group	Telecommunications Service Providers	5.69	0.76	4.93
Lloyds Banking Group	Banks	5.28	1.49	3.79
CRH	Construction and Materials	3.26	2.34	0.92
Glencore	Industrial Metals and Mining	2.82	2.33	0.49
Totals		69.79	24.67	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE UK ESG Low Carbon Emissions Select		FTSE UK		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	1	0.17	2	0.98	-0.81
15	Telecommunications	2	5.85	3	1.14	4.71
20	Health Care	3	19.21	6	12.59	6.62
30	Financials	10	24.97	20	17.89	7.08
35	Real Estate	3	4.73	5	1.31	3.42
40	Consumer Discretionary	13	8.12	21	11.98	-3.86
45	Consumer Staples	4	19.90	11	15.49	4.40
50	Industrials	14	9.83	22	15.62	-5.79
55	Basic Materials	5	4.48	8	7.10	-2.62
60	Energy	2	2.67	2	12.05	-9.38
65	Utilities	3	0.08	5	3.84	-3.77
Totals		60	100.00	105	100.00	

Index Characteristics

Attributes	FTSE UK ESG Low Carbon Emissions Select	FTSE UK
Number of constituents	60	105
Dividend Yield %	4.51	3.90
Constituent (Wgt %)		
Average	1.67	0.95
Largest	11.79	8.18
Median	0.17	0.35
Top 10 Holdings (Wgt %)	69.79	45.78

INFORMATION

Index Universe

FTSE UK Index

Index Launch

28 August 2020

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

GBP, USD

Review Dates

March, exclusion list applied quarterly

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