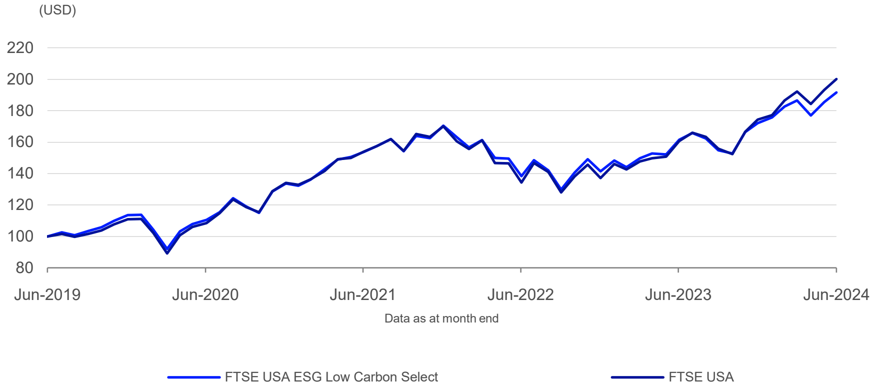
FTSE Russell Factsheet

FTSE USA ESG Low Carbon Select Index

Data as at: 28 June 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	2.7	11.3	11.3	18.7	24.6	91.6	7.6	13.9	10.3	15.9	17.4
FTSE USA	4.1	14.9	14.9	24.6	30.0	100.2	9.1	14.9	11.1	17.5	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	1.9	0.5	0.8	-	-9.9	-24.5	-33.1	-
FTSE USA	2.3	0.5	0.8	0.8	-10.0	-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 %
Microsoft Corp	Software and Computer Services	11.68	7.05	4.63
Apple Inc.	Technology Hardware and Equipment	9.71	6.50	3.21
Johnson & Johnson	Pharmaceuticals and Biotechnology	7.68	0.75	6.93
Visa	Industrial Support Services	7.39	0.88	6.51
Nvidia	Technology Hardware and Equipment	5.99	6.23	-0.24
Cisco Systems	Telecommunications Equipment	3.73	0.41	3.32
Amazon.Com	Retailers	2.80	3.81	-1.01
Salesforce Inc	Software and Computer Services	1.41	0.51	0.90
Qualcomm	Technology Hardware and Equipment	1.33	0.47	0.86
Verizon Communications	Telecommunications Service Providers	1.29	0.37	0.92
Totals		**53.01**	**26.98**	

ICB Industry Breakdown

		FTSE USA ESG Low Carbon Select		FTSE USA		
ICB Code	**ICB Industry**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
10	Technology	51	39.02	83	37.56	1.46
15	Telecommunications	8	5.67	14	2.01	3.65
20	Health Care	50	14.41	68	11.34	3.08
30	Financials	62	7.19	77	10.17	-2.98
35	Real Estate	29	0.82	35	2.18	-1.37
40	Consumer Discretionary	60	9.31	89	13.73	-4.42
45	Consumer Staples	33	3.70	36	4.33	-0.64
50	Industrials	69	14.22	98	11.00	3.22
55	Basic Materials	18	2.77	20	1.49	1.28
60	Energy	22	2.56	25	3.71	-1.15
65	Utilities	16	0.35	34	2.48	-2.13
Totals		**418**	**100.00**	**579**	**100.00**	

Index Characteristics

Attributes	FTSE USA ESG Low Carbon Select	FTSE USA
Number of constituents	418	579
Dividend Yield %	1.49	1.31
Constituent (Wgt %)		
Average	0.24	0.17
Largest	11.68	7.05
Median	0.04	0.06
Top 10 Holdings (Wgt %)	53.01	34.53

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

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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