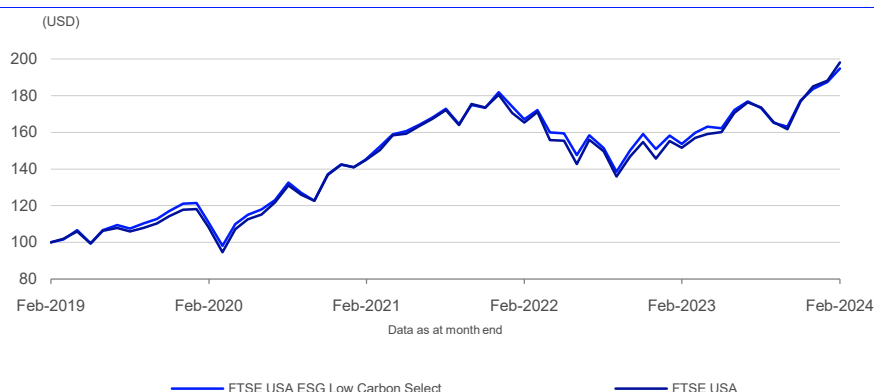


# FTSE USA ESG Low Carbon Select Index

Data as at: 29 February 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	9.8	12.5	6.1	26.8	34.2	94.9	10.3	14.3	11.3	15.9	17.7
FTSE USA	12.0	14.2	7.0	30.8	36.9	98.2	11.0	14.7	12.2	17.6	18.6

\* 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	2.3	0.6	0.8	-	-9.9	-24.5	-33.1	-
FTSE USA	2.4	0.6	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	11.26	6.97	4.29
Johnson & Johnson	Pharmaceuticals and Biotechnology	8.84	0.88	7.96
Apple Inc.	Technology Hardware and Equipment	8.68	6.03	2.65
Visa	Industrial Support Services	8.29	1.02	7.27
Nvidia	Technology Hardware and Equipment	4.00	4.25	-0.25
Cisco Systems	Telecommunications Equipment	3.96	0.44	3.52
Amazon.Com	Retailers	2.67	3.60	-0.93
Salesforce Inc	Software and Computer Services	1.76	0.66	1.10
Intel Corp	Technology Hardware and Equipment	1.69	0.41	1.28
Home Depot	Retailers	1.47	0.86	0.61
Totals		52.62	25.12	

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	53	36.03	86	34.65	1.38
15	Telecommunications	8	5.87	14	2.09	3.78
20	Health Care	48	15.64	68	11.98	3.66
30	Financials	62	7.09	75	10.30	-3.21
35	Real Estate	29	0.83	36	2.34	-1.51
40	Consumer Discretionary	64	9.69	93	14.39	-4.70
45	Consumer Staples	34	3.81	37	4.58	-0.77
50	Industrials	68	15.44	96	11.89	3.55
55	Basic Materials	19	2.79	21	1.64	1.14
60	Energy	24	2.48	27	3.76	-1.27
65	Utilities	16	0.33	34	2.38	-2.05
Totals		425	100.00	587	100.00	

Index Characteristics

Attributes	FTSE USA ESG Low Carbon Select	FTSE USA
Number of constituents	425	587
Dividend Yield %	1.54	1.37
Constituent (Wgt %)		
Average	0.24	0.17
Largest	11.26	6.97
Median	0.04	0.06
Top 10 Holdings (Wgt %)	52.62	30.72

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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