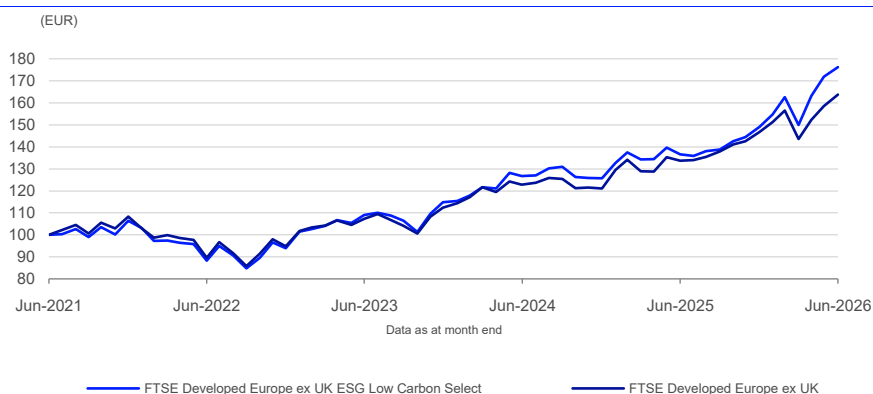


FTSE Developed Europe ex UK ESG Low Carbon Select Index

Data as at: 30 June 2026

The FTSE Developed Europe ex UK ESG Low Carbon Select Index is comprised of mid and large cap stocks from developed European markets, excluding the UK, 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 (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Europe ex UK ESG Low Carbon Select	17.5	18.2	18.2	29.0	61.6	76.3	17.3	12.0	12.9	14.1	13.7
FTSE Developed Europe ex UK	14.1	11.6	11.6	22.5	52.7	63.8	15.2	10.4	13.0	14.2	13.5

* 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 % (EUR)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed Europe ex UK ESG Low Carbon Select	2.9	10.0	-11.8	26.1	1.1	19.6	-11.6	22.2	9.4	18.7
FTSE Developed Europe ex UK	3.3	12.7	-10.1	27.6	3.0	25.3	-12.5	18.6	7.8	21.2

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe ex UK ESG Low Carbon Select	2.2	1.3	0.9	0.8	-9.3	-14.2	-22.3	-33.5
FTSE Developed Europe ex UK	1.7	1.1	0.8	0.8	-10.0	-16.0	-22.7	-34.4

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

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks 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 index is calculated based on price and total return methodologies, available in end-of-day pricing.

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 Industry	Net MCap (EURm)	Wgt %
L'Oreal	Consumer Discretionary	744,044	7.19
Novartis (REGD)	Health Care	601,221	5.81
Siemens AG	Industrials	521,102	5.04
Nokia	Telecommunications	512,332	4.95
Enel	Utilities	416,423	4.03
UBS Group AG	Financials	377,719	3.65
ASML Holding	Technology	373,670	3.61
Schneider Electric	Industrials	366,121	3.54
Nestle	Consumer Staples	363,833	3.52
ING Group CVA	Financials	358,751	3.47
Totals		4,635,215	44.82

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	12	786,928	7.61
15	Telecommunications	12	1,082,078	10.46
20	Health Care	16	1,027,277	9.93
30	Financials	53	2,884,923	27.90
35	Real Estate	3	4,128	0.04
40	Consumer Discretionary	25	1,196,264	11.57
45	Consumer Staples	17	617,412	5.97
50	Industrials	43	1,636,918	15.83
55	Basic Materials	10	98,673	0.95
60	Energy	12	213,181	2.06
65	Utilities	14	794,287	7.68
Totals		217	10,342,069	100.00

Index Characteristics

Attributes	FTSE Developed Europe ex UK ESG Low Carbon Select
Number of constituents	217
Dividend Yield %	2.72
Constituent (Wgt %)	
Average	0.46
Largest	7.19
Median	0.05
Top 10 Holdings (Wgt %)	44.81

INFORMATION**Index Universe**

FTSE Developed Europe ex UK Index

Launch Date

3/29/2022

Base Date

3/20/2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened.

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Quarterly in March, June, September, and December.

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