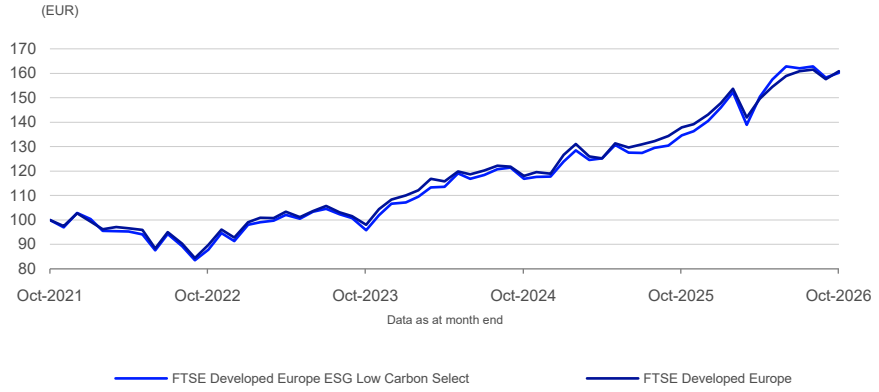
FTSE Developed Europe ESG Low Carbon Select Index

Data as at: 30 October 2026

The FTSE Developed Europe ESG Low Carbon Select Index Series is comprised of mid and large cap stocks from developed markets in Europe 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 ESG Low Carbon Select	-1.1	6.5	14.1	19.0	67.2	60.3	18.7	9.9	13.7	14.0	13.2
FTSE Developed Europe	0.0	7.5	12.4	16.7	64.3	60.9	18.0	10.0	12.3	13.6	12.5

* 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 ESG Low Carbon Select	3.3	10.9	-9.1	26.0	-1.4	19.5	-11.1	16.7	10.4	19.3
FTSE Developed Europe	3.1	11.1	-10.1	26.9	-2.2	25.5	-9.7	16.9	9.8	20.3

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe ESG Low Carbon Select	1.3	1.3	0.7	0.7	-10.3	-14.6	-20.9	-33.3
FTSE Developed Europe	1.3	1.3	0.8	0.8	-9.4	-16.3	-20.0	-35.4

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	Country/Market	ICB Sector	FTSE Developed Europe ESG Low Carbon Select (Wgt %)	FTSE Developed Europe (Wgt %)	Diff %
Schneider Electric	France	Electronic and Electrical Equipment	6.79	1.06	5.73
ASML Holding	Netherlands	Technology Hardware and Equipment	5.19	4.28	0.91
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	4.76	2.13	2.63
Iberdrola	Spain	Electricity	4.11	1.16	2.95
Enel	Italy	Electricity	3.82	0.55	3.27
Natwest Group	UK	Banks	3.74	0.44	3.30
Allianz SE	Germany	Non-life Insurance	3.48	1.31	2.17
UBS Group AG	Switzerland	Investment Banking and Brokerage Services	3.09	1.04	2.05
Diageo	UK	Beverages	2.46	0.37	2.09
Barclays	UK	Banks	2.42	0.53	1.89
Totals			**39.86**	**12.87**	

ICB Industry Breakdown

		FTSE Developed Europe ESG Low Carbon Select		FTSE Developed Europe		
ICB Code	**ICB Industry**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
10	Technology	17	8.14	22	8.90	-0.76
15	Telecommunications	16	5.93	19	2.58	3.35
20	Health Care	20	10.84	45	14.01	-3.16
30	Financials	63	30.07	106	24.49	5.58
35	Real Estate	5	0.32	18	0.81	-0.48
40	Consumer Discretionary	34	8.21	57	7.21	1.00
45	Consumer Staples	22	9.07	38	8.00	1.07
50	Industrials	57	13.40	106	17.34	-3.95
55	Basic Materials	14	1.72	32	4.59	-2.86
60	Energy	17	2.50	19	7.12	-4.62
65	Utilities	20	9.80	28	4.96	4.84
Totals		**285**	**100.00**	**490**	**100.00**	

Country/Market Breakdown

	FTSE Developed Europe ESG Low Carbon Select		FTSE Developed Europe		
Country/Market	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
Austria	5	0.69	10	0.62	0.07
Belgium	3	1.60	14	1.83	-0.23
Denmark	12	2.56	17	2.55	0.01
Finland	8	1.62	13	1.68	-0.06
France	33	13.19	56	13.92	-0.74
Germany	34	13.36	60	13.39	-0.03
Greece	5	0.47	10	0.45	0.02
Ireland	4	0.61	5	0.60	0.01
Italy	18	5.58	34	5.28	0.30
Netherlands	18	8.11	28	7.97	0.14
Norway	13	1.12	16	1.12	0.00
Poland	4	1.09	10	0.85	0.24
Portugal	4	0.33	5	0.32	0.01
Spain	16	6.71	25	5.86	0.85
Sweden	24	5.26	53	5.15	0.11
Switzerland	24	14.79	50	15.18	-0.39
UK	60	22.91	84	23.23	-0.32
Totals	**285**	**100.00**	**490**	**100.00**	

INFORMATION

Index Universe

FTSE Developed Europe 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

EUR

Review Dates

March, exclusion list applied quarterly

Index Characteristics

Attributes	FTSE Developed Europe ESG Low Carbon Select	FTSE Developed Europe
Number of constituents	285	490
Dividend Yield %	2.96	2.85
Constituent (Wgt %)		
Average	0.35	0.20
Largest	6.79	4.28
Median	0.07	0.08
Top 10 Holdings (Wgt %)	39.86	21.41

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