

FTSE Developed Europe ESG Low Carbon Select Index

Data as at: 29 May 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	3.4	15.5	12.1	20.5	56.7	63.8	16.1	10.4	13.1	14.0	13.3
FTSE Developed Europe	0.5	10.9	7.9	17.5	52.7	65.7	15.2	10.6	12.1	13.8	12.6

* 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 % (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	1.5	1.2	0.8	0.7	-10.3	-14.6	-20.9	-33.3
FTSE Developed Europe	1.4	1.1	0.8	0.7	-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 %
L'Oreal	France	Personal Goods	5.10	0.71	4.40
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	4.83	2.00	2.83
Siemens AG	Germany	General Industrials	4.08	1.60	2.48
Nokia	Finland	Telecommunications Equipment	4.07	0.53	3.54
Barclays	UK	Banks	3.99	0.59	3.40
ASML Holding	Netherlands	Technology Hardware and Equipment	3.51	4.34	-0.83
Schneider Electric	France	Electronic and Electrical Equipment	3.05	1.18	1.87
Nestle	Switzerland	Food Producers	2.98	1.81	1.17
Diageo	UK	Beverages	2.79	0.32	2.47
Enel	Italy	Electricity	2.74	0.60	2.13
Totals			37.14	13.68	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Developed Europe ESG Low Carbon Select		FTSE Developed Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	19	7.40	24	9.14	-1.74
15	Telecommunications	15	9.48	19	3.16	6.32
20	Health Care	23	9.16	45	12.84	-3.68
30	Financials	70	28.34	102	24.12	4.22
35	Real Estate	6	0.17	20	0.92	-0.75
40	Consumer Discretionary	38	10.45	62	7.76	2.69
45	Consumer Staples	27	10.74	38	7.54	3.20
50	Industrials	59	14.26	111	18.81	-4.55
55	Basic Materials	19	2.01	33	4.88	-2.87
60	Energy	14	2.00	16	6.06	-4.06
65	Utilities	22	5.98	27	4.75	1.23
Totals		312	100.00	497	100.00	

Country/Market Breakdown

Country/Market	FTSE Developed Europe ESG Low Carbon Select		FTSE Developed Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	6	0.53	9	0.56	-0.03
Belgium	2	1.59	14	1.78	-0.19
Denmark	13	2.72	17	2.49	0.22
Finland	10	4.22	14	1.98	2.24
France	36	14.14	57	14.50	-0.36
Germany	41	14.62	64	13.61	1.01
Ireland	2	0.56	5	0.56	0.00
Italy	22	6.02	36	5.71	0.31
Netherlands	20	7.95	29	8.19	-0.24
Norway	11	0.92	15	1.04	-0.12
Poland	7	0.59	10	0.79	-0.20
Portugal	4	0.30	5	0.31	-0.01
Spain	17	5.27	24	5.84	-0.57
Sweden	32	5.53	55	5.20	0.33
Switzerland	23	14.01	50	14.52	-0.50
UK	66	21.03	93	22.91	-1.88
Totals	312	100.00	497	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	312	497
Dividend Yield %	2.88	2.87
Constituent (Wgt %)		
Average	0.32	0.20
Largest	5.10	4.34
Median	0.05	0.08
Top 10 Holdings (Wgt %)	37.14	20.18

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

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