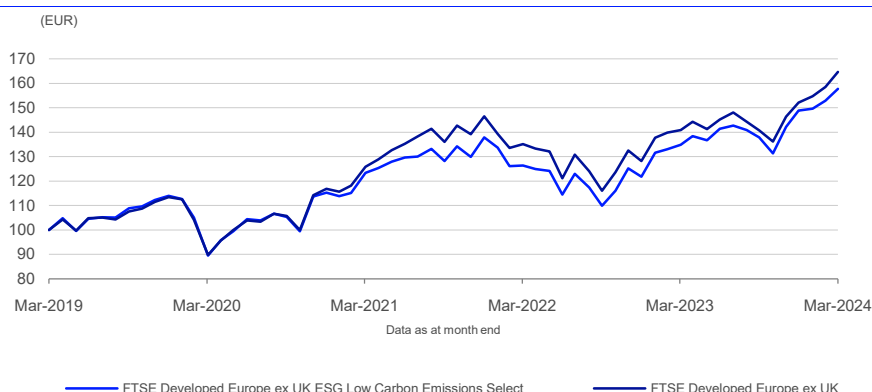


FTSE Developed Europe ex UK ESG Low Carbon Select Index

Data as at: 29 March 2024

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 Emissions Select	5.9	14.4	5.9	16.9	27.8	57.7	8.5	9.5	9.6	12.4	16.6
FTSE Developed Europe ex UK	8.3	16.9	8.3	16.8	30.8	64.7	9.4	10.5	10.0	12.7	16.3

* 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)	2019	2020	2021	2022	2023
FTSE Developed Europe ex UK ESG Low Carbon Emissions Select	26.1	1.1	19.6	-11.6	22.2
FTSE Developed Europe ex UK	27.6	3.0	25.3	-12.5	18.6

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.

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 Emissions Select	2.0	0.7	0.6	-	-9.3	-22.3	-33.5	-
FTSE Developed Europe ex UK	1.8	0.7	0.6	0.6	-9.1	-22.7	-34.4	-34.4

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

Top 10 Constituents

Constituent	ICB Industry	Net MCap (EURm)	Wgt %
Schneider Electric	Industrials	828,864	10.46
Nestle	Consumer Staples	425,382	5.37
L'Oreal	Consumer Discretionary	422,769	5.34
Deutsche Boerse	Financials	348,461	4.40
Swiss Re	Financials	343,662	4.34
ASML Holding	Technology	294,237	3.71
UBS Group AG	Financials	261,102	3.30
Enel	Utilities	250,314	3.16
Novo-Nordisk B	Health Care	237,163	2.99
Muenchener Rueckversicherungs Reg	Financials	226,460	2.86
Totals		3,638,414	45.92

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	10	396,391	5.00
15	Telecommunications	12	529,727	6.69
20	Health Care	14	879,951	11.11
30	Financials	34	1,931,078	24.37
35	Real Estate	2	3,432	0.04
40	Consumer Discretionary	26	1,314,905	16.60
45	Consumer Staples	14	547,497	6.91
50	Industrials	24	1,490,359	18.81
55	Basic Materials	7	18,395	0.23
60	Energy	7	242,768	3.06
65	Utilities	11	568,559	7.18
Totals		161	7,923,063	100.00

Index Characteristics

Attributes	FTSE Developed Europe ex UK ESG Low Carbon Emissions Select
Number of constituents	161
Dividend Yield %	2.95
Constituent (Wgt %)	
Average	0.62
Largest	10.46
Median	0.11
Top 10 Holdings (Wgt %)	45.93

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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