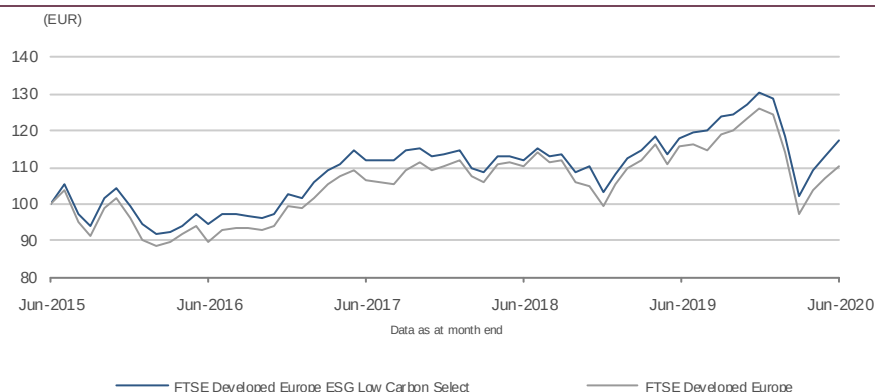


FTSE Developed Europe ESG Low Carbon Select Index

Data as at: 30 June 2020

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 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	15.0	-9.8	-9.8	-0.3	4.8	17.5	1.6	3.3	25.6	18.1	13.8
FTSE Developed Europe	13.3	-12.3	-12.3	-4.7	3.7	10.4	1.2	2.0	26.6	19.7	14.5

* 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)	2015	2016	2017	2018	2019
FTSE Developed Europe ESG Low Carbon Select	13.6	3.3	10.9	-9.1	26.0
FTSE Developed Europe	9.3	3.1	11.1	-10.1	26.9

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	0.0	0.1	0.2	-	-33.3	-33.3	-33.3	-
FTSE Developed Europe	-0.2	0.0	0.1	0.6	-35.4	-35.4	-35.4	-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	ICB Sector	FTSE Developed Europe ESG Low Carbon Select (Wgt %)	FTSE Developed Europe (Wgt %)	Diff %
Nestle	Switzerland	Food Producers	10.02	3.79	6.23
Reckitt Benckiser Group	UK	Household Goods & Home Construction	5.11	0.69	4.43
Iberdrola	Spain	Electricity	3.87	0.81	3.06
GlaxoSmithKline	UK	Pharmaceuticals & Biotechnology	3.85	1.19	2.67
Schneider Electric	France	Electronic & Electrical Equipment	3.71	0.69	3.02
BNP Paribas	France	Banks	3.69	0.51	3.18
Allianz SE	Germany	Nonlife Insurance	3.33	1.01	2.32
London Stock Exchange Group	UK	Financial Services	2.97	0.39	2.59
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals & Biotechnology	2.92	2.87	0.05
ASML Holding	Netherlands	Technology Hardware & Equipment	2.45	1.74	0.70
Totals			41.92	13.69	

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 %	
0001	Oil & Gas	12	4.01	24	5.13	-1.12
1000	Basic Materials	16	1.68	43	6.24	-4.55
2000	Industrials	36	10.59	118	14.77	-4.18
3000	Consumer Goods	29	24.20	77	18.93	5.27
4000	Health Care	12	13.99	48	16.74	-2.75
5000	Consumer Services	29	8.04	64	5.87	2.17
6000	Telecommunications	12	2.85	22	2.96	-0.11
7000	Utilities	16	5.00	29	4.75	0.25
8000	Financials	54	22.29	135	17.31	4.98
9000	Technology	12	7.34	27	7.30	0.04
Totals		228	100.00	587	100.00	

Country Breakdown

Country	FTSE Developed Europe ESG Low Carbon Select		FTSE Developed Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	2	0.26	8	0.28	-0.02
Belgium	4	1.71	14	1.54	0.17
Denmark	6	3.80	20	3.53	0.27
Finland	7	1.76	15	2.03	-0.27
France	34	17.13	86	16.51	0.61
Germany	31	14.01	82	14.86	-0.85
Ireland	4	0.34	5	0.40	-0.07
Italy	13	3.21	40	3.81	-0.59
Netherlands	17	6.55	31	6.91	-0.36
Norway	5	0.96	16	0.94	0.02
Poland	4	0.32	14	0.45	-0.13
Portugal	3	0.26	4	0.29	-0.04
Spain	8	4.86	26	3.89	0.97
Sweden	12	3.81	48	4.74	-0.93
Switzerland	15	15.60	48	16.06	-0.46
UK	63	25.42	130	23.77	1.65
Totals	228	100.00	587	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	228	587
Dividend Yield %	3.66	3.67
Constituent (Wgt %)		
Average	0.44	0.17
Largest	10.02	3.79
Median	0.06	0.07
Top 10 Holdings (Wgt %)	41.92	19.16

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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
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 4563 6346

Sydney +61 (0) 2 8823 3521