

# FTSE AFCM Low Carbon Select Total Return Index

## FACTSHEET

### FTSE AFCM Low Carbon Select Total Return Index

AFCM Low Carbon Select Index offers a benchmark for investors wishing to commit capital to companies that actively invest in and promote low carbon activities in the running of their businesses. Since the index includes those companies as constituents that are investing to reduce energy consumption and hence contributing to lower the carbon footprint of the region, it is the best fit and generates the high interest and demand among investors. The index utilises reported CO2 levels of constituents of starting universe and the final index selection reflects the principles and impact of CO2 levels.

The index tracks the prices and total return of selected 40 publicly traded equities in selected countries as defined in starting universe.

### BENCHMARK REGULATION

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### AVAILABLE INDEX VARIANTS

FTSE AFCM Low Carbon Select Price Return Index- .RFAFLCP1  
FTSE AFCM Low Carbon Select Total Return Index- .RFAFLCT1

### INDEX CHARACTERISTICS

Index RIC	.RFAFLCT1
Number of Constituents	40
	Mkt Cap (USD Millions)
Largest	106125712.7
Smallest	1207520.558
Average	26324692.64
Median	15169197.02

### METHODOLOGY

#### Selection:

- The constituents' universe includes equities traded on Bahrain, Egypt, Jordan, Kuwait, Morocco, Oman, Saudi Arabia, Qatar, and the United Arab Emirates. To construct the parent index, the universe then follows rules applied to FR Global Equity Indices (FRGEI), which are free float adjusted market capitalisation weighted indices.
- After applying initial filters, as stated in index methodology, portfolio of 40 constituents is selected by examining ESG Analytic Estimated CO2 Total, considering the CO2 Estimation Method (possible values are "Reported", "CO2", "Energy", and "Median"). Priority is given to all companies that have a "Reported" CO2 value, meaning that they have provided a current number.
- Sectors are capped at 30% and individual constituents are capped at 9%. At rebalance, the companies are weighted by free float market capitalization.

**Rebalance:** Semi-annual

**Index Distribution:** Via Eikon and SFTP

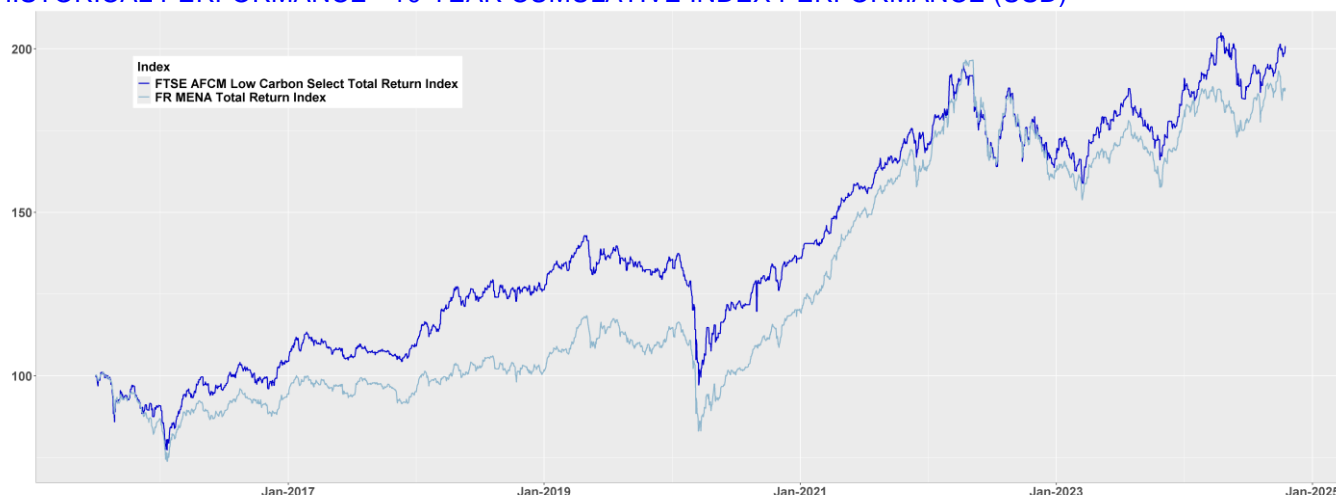
### TOP 10 CONSTITUENTS

Company Name	Sector	Weight
SAUDI ARABIAN MINING COMPANY SJSC	Basic Materials	10.08%
QATAR ISLAMIC BANK QPSC	Financials	9.74%
SAUDI BASIC INDUSTRIES CORPORATION SJSC	Basic Materials	8.48%
ETIHAD ETISALAT COMPANY SJSC	Technology	8.32%
INDUSTRIES QATAR QSC	Consumer Non-Cyclicals	7.69%
SAHARA INTERNATIONAL PETROCHEMICAL CO SJSC	Basic Materials	5.49%
BANK MUSCAT SAOG	Financials	5.25%
ALMARAI COMPANY SJSC	Consumer Non-Cyclicals	4.84%
BOUBYAN BANK KSCP	Financials	3.71%
ITISSALAT AL MAGHRIB STE SA	Technology	3.48%



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## HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (USD)



Total Return – Annualized					
	YTD	1Y	2Y	3Y	5Y
FTSE AFCM LOW CARBON SELECT TR INDEX	7.20%	13.10%	6.33%	4.75%	6.70%
FR MENA TOTAL RETURN INDEX	4.69%	12.70%	3.89%	3.86%	9.14%

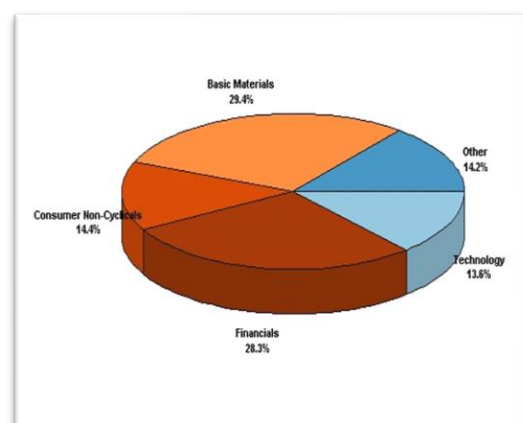
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE AFCM LOW CARBON SELECT TR INDEX	0.32%	18.50%	-2.21%	9.99%	7.26%
FR MENA TOTAL RETURN INDEX	3.26%	26.33%	-0.83%	8.42%	4.73%

Annualized Standard Deviation				
	1Y	2Y	3Y	5Y
FTSE AFCM LOW CARBON SELECT TR INDEX	0.10	0.10	0.10	0.12
FR MENA TOTAL RETURN INDEX	0.09	0.08	0.10	0.11

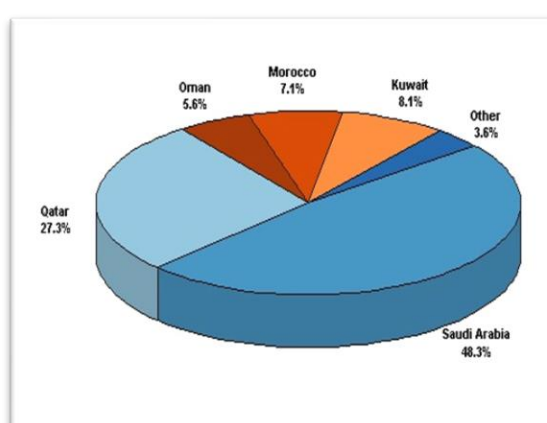
Annualized Sharpe Ratio				
	1Y	2Y	3Y	5Y
FTSE AFCM LOW CARBON SELECT TR INDEX	1.32	0.66	0.46	0.56
FR MENA TOTAL RETURN INDEX	1.48	0.48	0.40	0.83

Data as of 15<sup>th</sup> October 2024

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



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