

# FTSE Eurozone ESG Select Index

## FACTSHEET

### FTSE Eurozone ESG Select Index

The FTSE Eurozone ESG Select Index captures the performance of stocks of European companies in selected countries that actively invest in and promote environmental, social and governance (ESG) values and principles in the running of their businesses.

The index tracks the price return, total return and net total return with a synthetic dividend of 5%. The index is an equal weighted index with a constituent cap of 10%.

### AVAILABLE INDEX VARIANTS

.RFTREES1- FTSE Eurozone ESG Select Synthetic Index

.RFTREESG1- FTSE Eurozone ESG Select Total Return Index

.RFTREESN1 - FTSE Eurozone ESG Select Net Total Return Index

.RFTREESP1- FTSE Eurozone ESG Select Price Return Index

### INDEX CHARACTERISTICS

Index RIC	.RFTREES1
Number of Constituents	54
	Mkt Cap (EUR Millions)
Largest	23148744.37
Smallest	17864693.45
Average	20522726.12
Median	20585683.91

### Selection:

To select the universe for the FTSE Eurozone ESG Select Index, the following exclusions apply: Only EUR countries are selected from FR Europe Index. This limits the potential countries to: Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, Netherlands, Portugal, and Spain. While LSEG does not have a Luxembourg index, some companies domiciled in Luxembourg may have their primary exchange in one of the countries above and may therefore be included.

### Index specific filter

- Remove companies for which any of underlying data points are not available. Select candidates to the top ~200 by free float market cap.
- In case of multiple share classes from same company candidate, only the issue with the highest market cap is retained.
- Create intermediate tables for controversies as stated in methodology document.
- Perform the ESG scoring as stated in the methodology document.
- Points are assigned for each KPI-level item (e.g., CO2 emissions/Turnover), the KPI-level items are summed to create a topic level score (e.g., Climate Change), and the topics summed to create a pillar score (e.g., Environment). The pillar scores (Environment, Social, Governance) are summed to create the ESG score.
- Controversial companies are filtered out as stated in the methodology document.
- If the candidates remaining are above the maximum constituents threshold (currently set at 50), the top n constituents (by ESG score) are kept.

**Rebalance:** Quarterly

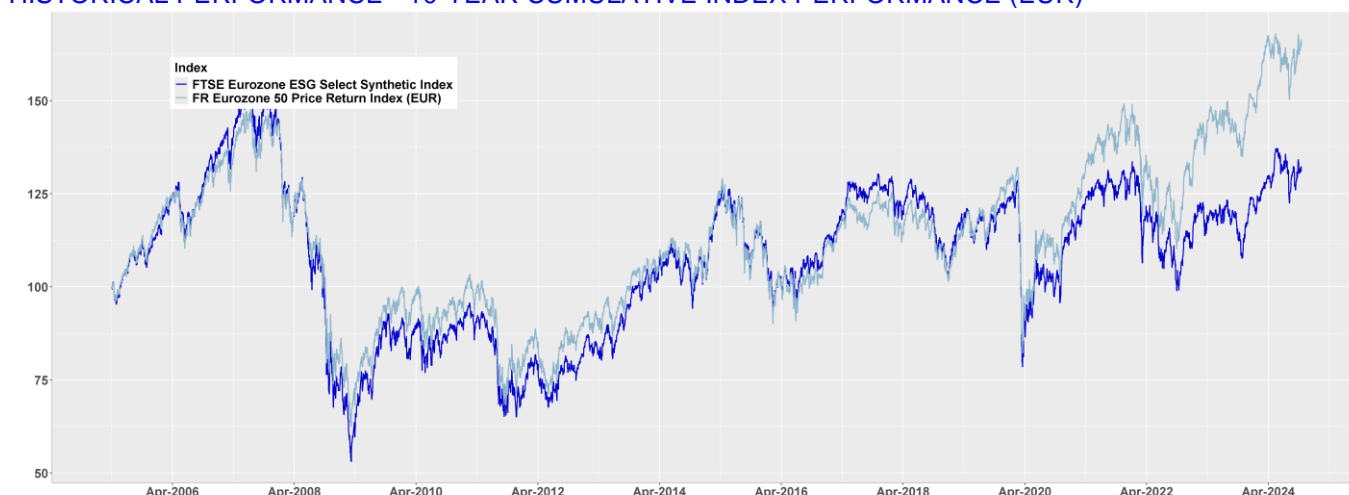
**Index Distribution:** Via Eikon and SFTP

### TOP 10 CONSTITUENTS

Company Name	Sector	Weight
DAIMLER TRUCK HOLDING AG	Industrials	2.26%
GEA GROUP AG	Industrials	2.20%
SIEMENS AG	Industrials	2.19%
ALSTOM SA	Industrials	2.17%
CONTINENTAL AG	Consumer	2.15%
MTU AERO ENGINES AG	Cyclicals	2.14%
HERMES INTERNATIONAL SCA	Industrials	2.14%
ADIDAS AG	Consumer	2.13%
ARCELORMITTAL SA	Cyclicals	2.10%
PRYSMIAN SPA	Basic	2.08%

Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

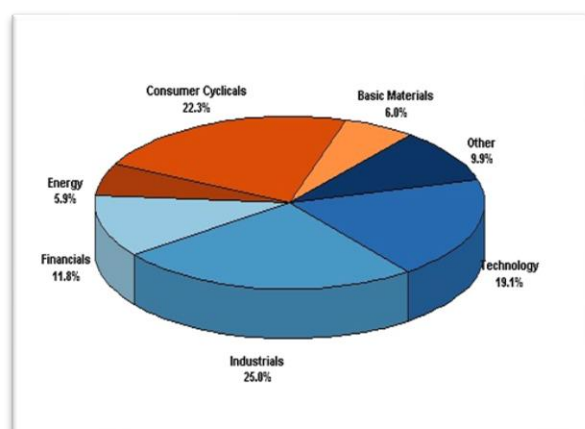
## HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (EUR)



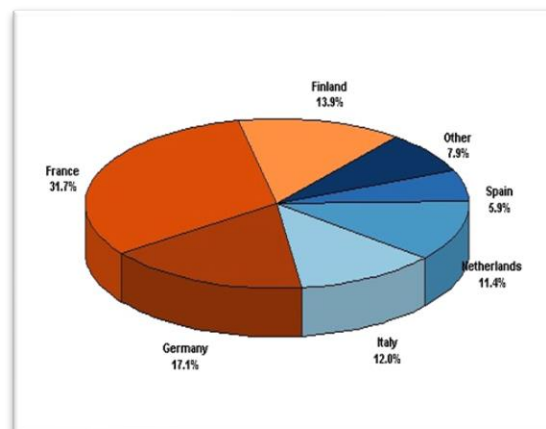
Total Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE EUROZONE ESG SELECT SYNTHETIC INDEX	5.81%	15.70%	0.93%	1.70%	3.12%
FR EUROZONE 50 PRICE RETURN INDEX	9.16%	17.80%	4.91%	5.77%	5.02%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE EUROZONE ESG SELECT SYNTHETIC INDEX	-6.70%	13.55%	-14.99%	11.70%	7.12%
FR EUROZONE 50 PRICE RETURN INDEX	-5.81%	20.56%	-12.44%	18.12%	11.26%
Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE EUROZONE ESG SELECT SYNTHETIC INDEX	0.12	0.13	0.16	0.19	0.18
FR EUROZONE 50 PRICE RETURN INDEX	0.12	0.13	0.17	0.20	0.19
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE EUROZONE ESG SELECT SYNTHETIC INDEX	1.33	1.02	0.06	0.09	0.18
FR EUROZONE 50 PRICE RETURN INDEX	1.47	1.44	0.29	0.29	0.27

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

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



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## FTSE Eurozone ESG Select Synthetic Index

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