FTSE Eurozone Low Carbon Select Index

FACTSHEET

FTSE Eurozone Low Carbon Select Index

The FTSE Eurozone Low Carbon Select Index captures the performance of stocks of Europeans companies in selected countries that actively invest in and promote environmental, social and governance (ESG) values and principles in the running of their businesses, particular working to reduce their carbon footprint. The index considers Low Carbon emission as a primary criteria to select index constituents.

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

.RFLOCARB1- FTSE Eurozone Low Carbon Select Index

.RFLOCART1- FTSE Eurozone Low Carbon Select Total Return Index

.RFLOCARN1 - FTSE Eurozone Low Carbon Select Net Total Return Index

.RFLOCARP1- FTSE Eurozone Low Carbon Select Price Return Index

INDEX CHARACTERISTICS

Index RIC	.RFLOCARB1
Number of Constituents	50
	Mkt Cap (EUR Millions)
Largest	25433333.33
Smallest	18184269.66
Average	20398891.52
Median	20321125.69

Selection:

To select the universe for the FTSE Eurozone Low Carbon 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. Also Remove all instruments where Greece is listed as headquarters country. 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.
- Calculate low carbon scoring, as explained in methodology document. Individual scores S1-S9 are created, and then a low carbon score is created by summing S1-S9.
- 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 low carbon score) are kept.
- The index is equal weighted with an individual weight cap of 10% on any individual constituent.

Rebalance: Quarterly

Index Distribution: Via Eikon and SFTP

TOP 10 CONSTITUENTS

Company Name	Sector	Weight
ZALANDO SE	Technology	2.49%
SIEMENS AG	Industrials	2.20%
CONTINENTAL AG	Consumer Cyclicals	2.16%
HERMES INTERNATIONAL SCA	Consumer Cyclicals	2.16%
DEUTSCHE BANK AG	Financials	2.14%
AENA SME SA	Industrials	2.10%
BANCO BPM SPA	Financials	2.07%
SCHNEIDER ELECTRIC SE	Industrials	2.07%
EXPERIAN PLC	Industrials	2.07%
INTESA SANPAOLO SPA	Financials	2.06%

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

Total Return – Annualized	YTD	1Y	3Y	5Y	10Y
FTSE EUROZONE LOW CARBON SELECT INDEX	11.07%	19.72%	1.08%	3.94%	4.26%
FR EUROZONE 50 PRICE RETURN INDEX	9.16%	17.80%	4.91%	5.74%	5.01%

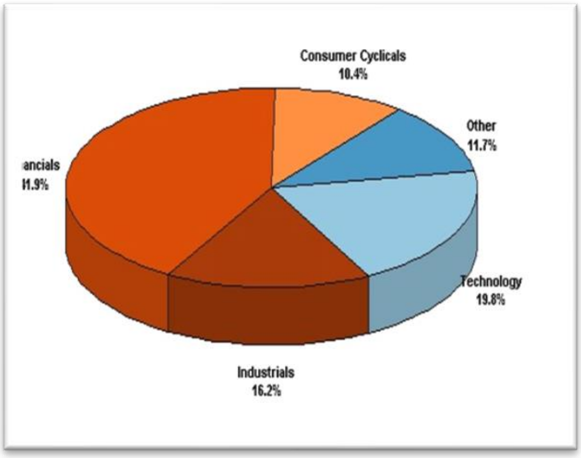
Index Returns – By Year	2020	2021	2022	2023	2024
FTSE EUROZONE LOW CARBON SELECT INDEX	-2.61%	15.78%	-16.58%	12.03%	13.63%
FR EUROZONE 50 PRICE RETURN INDEX	-5.75%	20.56%	-12.44%	18.12%	11.26%

Annualized Standard Deviation	1Y	2Y	3Y	5Y	10Y
FTSE EUROZONE LOW CARBON SELECT INDEX	0.11	0.13	0.16	0.19	0.17
FR EUROZONE 50 PRICE RETURN INDEX	0.12	0.13	0.17	0.20	0.19

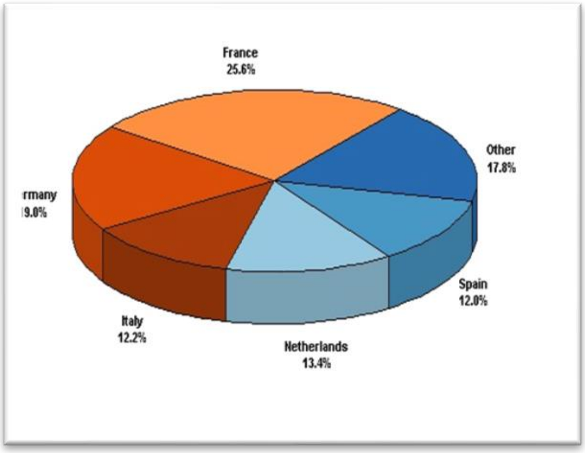
Annualized Sharpe Ratio	1Y	2Y	3Y	5Y	10Y
FTSE EUROZONE LOW CARBON SELECT INDEX	1.82	1.26	0.07	0.21	0.24
FR EUROZONE 50 PRICE RETURN INDEX	1.47	1.44	0.29	0.29	0.27

Data as of 15th October 2024

SECTOR WEIGHTS



COUNTRY WEIGHTS



Disclaimer

About FTSE Russell

FTSE Russell is a leading global provider of benchmarks, analytics and data solutions with multi-asset capabilities, offering a precise view of the markets relevant to any investment process. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for performance benchmarking, asset allocation, investment strategy analysis and risk management.

To learn more, visit lseg.com/en/ftse-russell; or mail to- indexmanagers@lseg.com; or call your regional Client Service team office: