

FTSE Eurozone Low Carbon Select Index

FACTSHEET

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The FTSE Eurozone Low Carbon 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, particularly 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% |

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 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% |

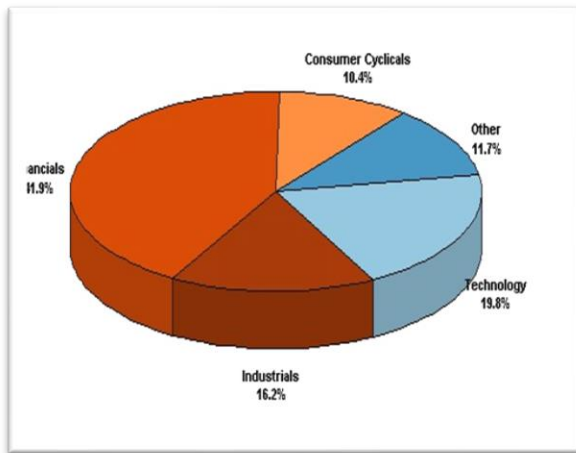
| Index Returns – By Year | | | | | |
|---------------------------------------|--------|--------|---------|--------|--------|
| | 2020 | 2021 | 2022 | 2023 | 2024 |
| FTSE EUROZONE LOW CARBON SELECT INDEX | -2.61% | 15.78% | -16.58% | 12.03% | 13.63% |
| FR EUROZONE 50 PRICE RETURN INDEX | -5.75% | 20.56%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

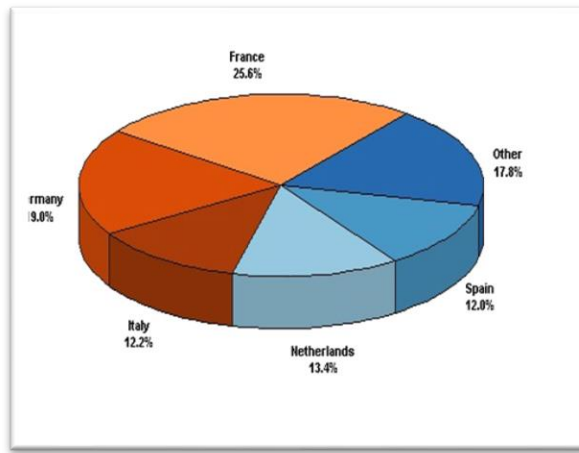
| Annualized Sharpe Ratio | | | | | |
|---------------------------------------|------|------|------|------|------|
| | 1Y | 2Y | 3Y | 5Y | 10Y |
| FTSE EUROZONE LOW CARBON SELECT INDEX | 1.82 | 1.26 | 0.07 | 0.21 | 0.24 |
| FR EUROZONE 50 PRICE RETURN INDEX | 1.47 | 1.44 | 0.29 | 0.29 | 0.27 |

Data as of 15th October 2024

SECTOR WEIGHTS



COUNTRY WEIGHTS



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FTSE Eurozone Low Carbon Select Synthetic Index

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