

# 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 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, 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%.

### BENCHMARK REGULATION

Neither FTSE International Limited nor Refinitiv Benchmark Services (UK) Limited nor any other member of the London Stock Exchange Group plc group of companies, is the benchmark administrator of the FTSE Eurozone Low Carbon Select Index.

### 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	24217233
Smallest	14003724
Average	20489805
Median	20440604

### 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

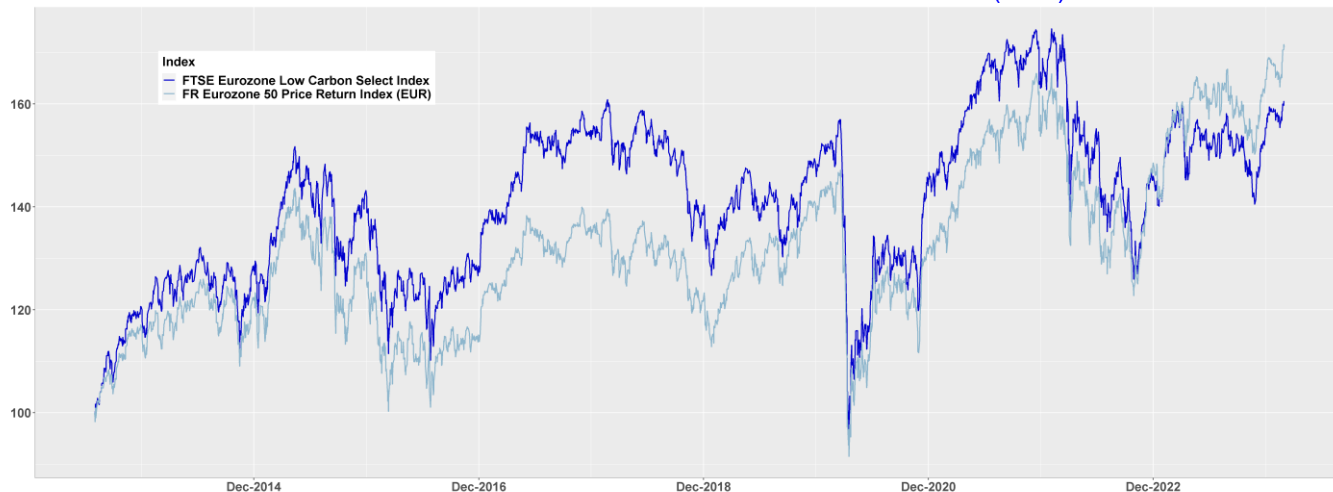
**Index Distribution:** Via Eikon and SFTP

### TOP 10 CONSTITUENTS

Company Name	Sector	Weight
ASML HOLDING NV	Technology	2.37%
SARTORIUS STEDIM BIOTECH SA	Healthcare Consumer	2.36%
VIVENDI SE	Cyclicals	2.27%
MTU AERO ENGINES AG	Industrials Consumer	2.25%
PUBLICIS GROUPE SA	Cyclicals	2.25%
KONE CORP	Industrials	2.23%
NOKIA OYJ	Technology	2.21%
ASM INTERNATIONAL NV	Technology	2.19%
ASSICURAZIONI GENERALI SPA	Financials	2.12%
GEA GROUP AG	Industrials	2.12%

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.

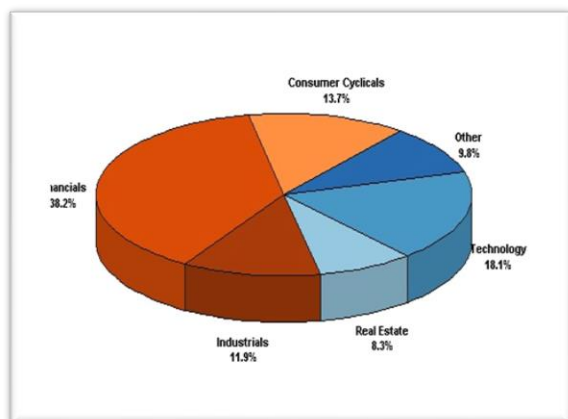
**HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (EUR)**



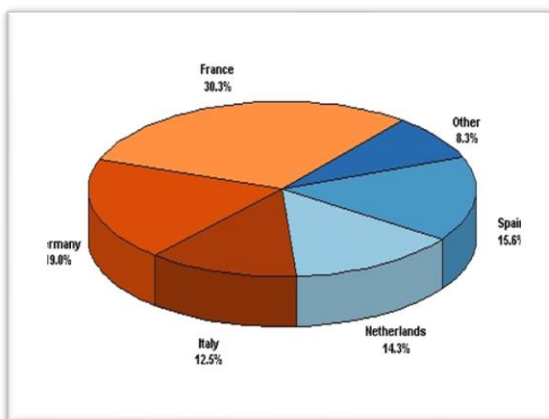
Total Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE EUROZONE LOW CARBON SELECT INDEX	1.23%	3.02%	3.72%	3.20%	2.71%
FR EUROZONE 50 PRICE RETURN INDEX	2.00%	9.95%	8.93%	6.84%	3.92%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE EUROZONE LOW CARBON SELECT INDEX	-2.61%	15.78%	-16.58%	12.03%	14.38%
FR EUROZONE 50 PRICE RETURN INDEX	-5.75%	20.56%	-12.44%	18.12%	24.18%
Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE EUROZONE LOW CARBON SELECT INDEX	0.13	0.18	0.16	0.19	0.18
FR EUROZONE 50 PRICE RETURN INDEX	0.13	0.18	0.17	0.20	0.19
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE EUROZONE LOW CARBON SELECT INDEX	0.23	-0.14	0.23	0.17	0.15
FR EUROZONE 50 PRICE RETURN INDEX	0.76	0.22	0.51	0.34	0.21

Data as of 31<sup>st</sup> January 2024

**SECTOR WEIGHTS**



**COUNTRY WEIGHTS**



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.

## FTSE Eurozone Low Carbon Select Synthetic Index

### Disclaimer

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

### 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](https://lseg.com/en/ftse-russell); or mail to: [indexmanagers@lseg.com](mailto:indexmanagers@lseg.com); or call your regional Client Service team office:

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.