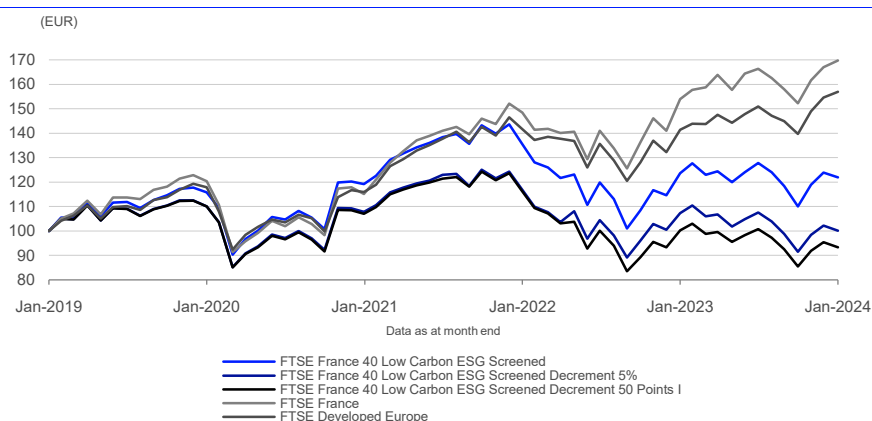


# FTSE France 40 Low Carbon ESG Screened / Decrement 5% / Decrement 50 points Indices

Data as at: 31 January 2024

The FTSE France 40 Low Carbon ESG Screened / Decrement 5% / Decrement 50 points has a starting universe of the top 80 largest French companies in the FTSE France Index. From this universe, the top 40 stocks with the lowest carbon emissions are then selected and constituents are equally weighted. The index applies product involvement screens related to fossil fuels, nuclear power, vice products and weapons. The index also excludes companies involved with controversial conduct in relation to the UN Global Compact Principles.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE France 40 Low Carbon ESG Screened	10.8	-4.6	-1.6	-1.3	2.4	22.0	0.8	4.1	14.6	15.5	19.5
FTSE France 40 Low Carbon ESG Screened Decrement 5%	9.4	-6.9	-2.0	-6.8	-7.2	0.1	-2.4	0.0	14.7	15.8	19.5
FTSE France 40 Low Carbon ESG Screened Decrement 50 Points I	9.2	-7.4	-2.1	-6.9	-12.8	-6.6	-4.5	-1.4	14.6	15.5	19.5
FTSE France	11.5	2.0	1.7	10.3	47.5	69.8	13.8	11.2	13.3	13.7	18.5
FTSE Developed Europe	12.3	4.0	1.5	11.0	35.3	56.9	10.6	9.4	11.1	12.3	16.0

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## FEATURES

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end of day.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

**Year-on-Year Performance - Total Return**

Index % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE France 40 Low Carbon ESG Screened	9.7	13.6	8.8	20.7	-9.8	24.4	2.1	19.4	-20.2	8.2
FTSE France 40 Low Carbon ESG Screened Decrement 5%	4.3	8.1	3.5	14.9	-14.2	18.3	-2.9	13.8	-19.1	1.6
FTSE France 40 Low Carbon ESG Screened Decrement 50 Points I	2.9	7.5	2.2	14.7	-14.3	18.1	-3.5	14.0	-24.5	2.1
FTSE France	3.7	13.1	8.9	14.4	-7.1	29.4	-4.1	29.1	-7.3	18.4
FTSE Developed Europe	7.4	9.3	3.1	11.1	-10.1	26.9	-2.2	25.5	-9.7	16.9

**Return/Risk Ratio and Drawdown - Total Return**

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE France 40 Low Carbon ESG Screened	-0.1	0.0	0.2	0.4	-16.7	-32.4	-36.9	-36.9
FTSE France 40 Low Carbon ESG Screened Decrement 5%	-0.5	-0.2	0.0	0.1	-19.9	-31.5	-37.2	-37.2
FTSE France 40 Low Carbon ESG Screened Decrement 50 Points I	-0.5	-0.4	-0.1	0.1	-19.7	-35.4	-37.2	-37.2
FTSE France	0.7	0.9	0.6	0.6	-9.7	-20.9	-38.5	-38.5
FTSE Developed Europe	1.0	0.8	0.6	0.5	-8.3	-20.0	-35.4	-35.4

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
 Drawdown - based on daily data

**Top 10 Constituents**

Constituent	ICB Sector	Net MCap (EURm)	Wgt %
Sartorius Stedim Biotech	Medical Equipment and Services	50,532	2.94
Vivendi	Media	49,852	2.90
Unibail Rodamco Westfield	Real Estate Investment Trusts	48,827	2.84
Credit Agricole	Banks	47,089	2.74
Amundi	Investment Banking and Brokerage Services	46,800	2.72
Teleperformance	Industrial Support Services	46,658	2.72
Edenred	Industrial Support Services	46,247	2.69
JC Decaux	Media	46,174	2.69
Sanofi	Pharmaceuticals and Biotechnology	45,917	2.67
BNP Paribas	Banks	45,870	2.67
<b>Totals</b>		<b>473,965</b>	<b>27.58</b>

**INFORMATION****Index Universe**

FTSE France Index

**Index Launch**

17 January 2020

**Base Date**

31 December 2008

**Base Value**

1000

**Investability Screen**

Underlying index is free float adjusted and liquidity screened

**Index Calculation**

Real-time and end-of-day index available

**End-of-Day Distribution**

Via FTP and email

**Currency**

EUR, USD

**Review Dates**

Quarterly in March, June, September and December

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE France 40 Low Carbon ESG Screened		FTSE France		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	2	4.29	4	5.44	-1.14
1510	Telecommunications	1	2.37	1	1.20	1.18
2010	Health Care	5	13.09	6	10.11	2.98
3010	Banks	3	7.97	3	5.54	2.43
3020	Financial Services	3	7.94	4	0.93	7.01
3030	Insurance	2	5.01	2	3.39	1.63
3510	Real Estate	4	10.31	4	1.11	9.20
4010	Automobiles and Parts	2	4.56	3	1.75	2.81
4020	Consumer Products and Services	6	14.32	7	22.42	-8.11
4030	Media	2	5.59	3	1.66	3.93
4050	Travel and Leisure	1	2.56	3	1.11	1.44
4510	Food Beverage and Tobacco	3	7.02	3	4.06	2.96
4520	Personal Care Drug and Grocery Stores	-	-	1	0.48	-0.48
5010	Construction and Materials	-	-	4	5.85	-5.85
5020	Industrial Goods and Services	5	12.57	16	19.37	-6.79
5520	Chemicals	-	-	2	5.40	-5.40
6010	Energy	-	-	1	7.50	-7.50
6510	Utilities	1	2.39	3	2.67	-0.29
<b>Totals</b>		<b>40</b>	<b>100.00</b>	<b>70</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE France 40 Low Carbon ESG Screened	FTSE France
Number of constituents	40	70
Dividend Yield %	3.40	2.84
Constituent (Wgt %)		
Average	2.50	1.43
Largest	2.94	10.88
Median	2.51	0.41
Top 10 Holdings (Wgt %)	27.58	56.41

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