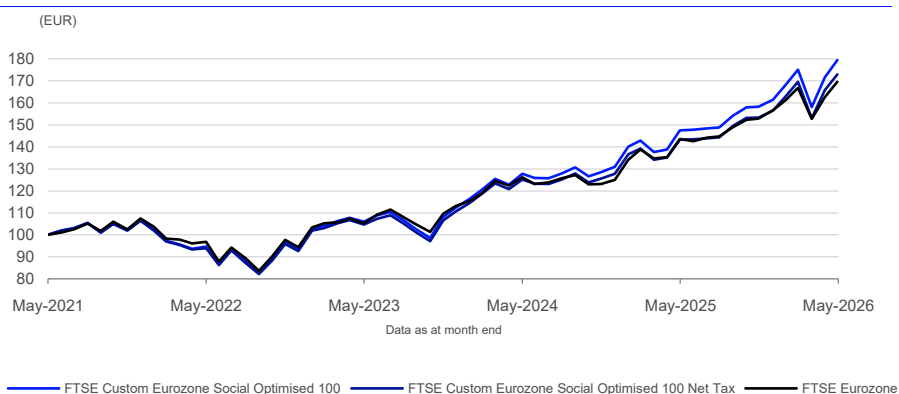


FTSE Custom Eurozone Social Optimised 100 Index

Data as at: 29 May 2026

The FTSE Custom Eurozone Social Optimised 100 Index is designed to track a basket of approximately 100 securities from the FTSE Eurozone universe, taking into account a specific set of ESG data inputs (including inputs provided by Arkea). Constituent selection and weighting considers liquidity, ESG and Social scores, Transition Pathway initiative Management Quality (TPI MQ) scores, carbon emissions intensities, and climate data from Arkea. The index excludes companies based on involvement in specific product-related or conduct-related activities.

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 Custom Eurozone Social Optimised 100	2.4	13.4	11.1	21.5	69.2	79.4	19.2	12.4	15.6	14.7	14.9
FTSE Custom Eurozone Social Optimised 100 Net Tax	2.0	12.8	10.5	20.7	65.3	73.0	18.2	11.6	15.6	14.7	14.9
FTSE Eurozone	1.6	10.9	8.2	18.1	61.2	69.6	17.2	11.1	14.1	14.4	14.1

* 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

Year-on-Year Performance - Total Return

Index % (EUR)	2021	2022	2023	2024	2025
FTSE Custom Eurozone Social Optimised 100	22.7	-12.4	20.4	16.5	23.3
FTSE Custom Eurozone Social Optimised 100 Net Tax	22.0	-13.0	19.5	15.4	22.5
FTSE Eurozone	23.2	-12.1	19.8	10.5	25.4

FEATURES

Objective

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

Investability

Stocks 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.

Industry Classification Benchmark (ICB)

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

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Custom Eurozone Social Optimised 100	1.3	1.3	0.8	-	-11.2	-15.3	-25.3	-
FTSE Custom Eurozone Social Optimised 100 Net Tax	1.3	1.2	0.8	-	-11.2	-15.3	-25.8	-
FTSE Eurozone	1.2	1.2	0.8	0.7	-10.3	-15.1	-24.7	-37.9

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
ASML Holding	Netherlands	Technology Hardware and Equipment	627,424	9.38
Intesa Sanpaolo	Italy	Banks	475,421	7.11
Siemens Energy	Germany	Alternative Energy	361,307	5.40
ING Group CVA	Netherlands	Banks	349,872	5.23
Deutsche Boerse	Germany	Investment Banking and Brokerage Services	270,105	4.04
Schneider Electric	France	Electronic and Electrical Equipment	268,824	4.02
Infineon Technologies AG	Germany	Technology Hardware and Equipment	267,675	4.00
Siemens AG	Germany	General Industrials	211,063	3.16
Inditex	Spain	Retailers	205,399	3.07
Airbus	France	Aerospace and Defense	191,323	2.86
Totals			3,228,412	48.28

ICB Industry Breakdown

		FTSE Custom Eurozone Social Optimised 100			FTSE Eurozone		
ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	6	1,122,103	16.78	17	1,023,526	15.43
15	Telecommunications	4	299,662	4.48	11	273,362	4.12
20	Health Care	9	388,566	5.81	21	367,798	5.54
30	Financials	8	1,540,761	23.04	60	1,667,921	25.14
35	Real Estate	5	65,493	0.98	11	59,469	0.90
40	Consumer Discretionary	16	731,298	10.94	41	663,678	10.00
45	Consumer Staples	10	232,571	3.48	16	240,596	3.63
50	Industrials	31	1,410,157	21.09	60	1,260,651	19.00
55	Basic Materials	6	233,508	3.49	17	254,737	3.84
60	Energy	1	361,307	5.40	11	376,286	5.67
65	Utilities	3	301,764	4.51	22	445,761	6.72
Totals		99	6,687,189	100.00	287	6,633,785	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (EURm)	Wgt %
Austria	1	46,169	0.69
Belgium	5	205,993	3.08
Finland	7	259,846	3.89
France	30	1,750,874	26.18
Germany	25	1,839,914	27.51
Greece	1	27,537	0.41
Ireland	2	82,241	1.23
Italy	8	686,796	10.27
Netherlands	11	1,117,857	16.72
Portugal	1	27,696	0.41
Spain	8	642,265	9.60
Totals	99	6,687,189	100.00

INFORMATION

Index Universe

FTSE Eurozone

Index Launch

27 August 2025

Base Date

20 September 2019

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE Custom Eurozone Social Optimised 100
Number of constituents	99
Dividend Yield %	2.71
Constituent (Wgt %)	
Average	1.01
Largest	9.38
Median	0.41
Top 10 Holdings (Wgt %)	48.27

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