

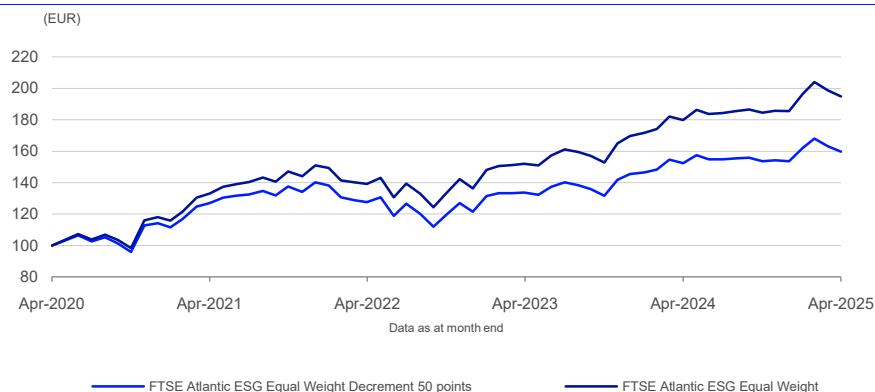
FTSE Atlantic ESG Equal Weight Decrement 50 points index

Data as at: 30 April 2025

The FTSE Atlantic ESG Equal Weight Decrement 50 points index replicates an investment in the FTSE Atlantic ESG Equal Weight Index with a decrement of 50 index points per annum, accruing on a daily basis.

The FTSE Atlantic ESG Equal Weight Index is designed to reflect the performance of large cap companies selected from the FTSE USA Index and FTSE Developed Eurozone Index based on FTSE ESG scores.

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 Atlantic ESG Equal Weight Decrement 50 points	-1.5	3.9	4.0	4.8	25.1	59.6	7.7	9.8	13.4	14.2	14.5
FTSE Atlantic ESG Equal Weight	-0.7	5.7	5.1	8.4	40.1	95.0	11.9	14.3	13.4	14.2	14.6

* 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)	2020	2021	2022	2023	2024
FTSE Atlantic ESG Equal Weight Decrement 50 points	-6.5	22.9	-13.4	19.8	5.6
FTSE Atlantic ESG Equal Weight	-1.7	28.0	-9.7	24.5	9.3

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Atlantic ESG Equal Weight Decrement 50 points	0.3	0.5	0.7	0.3	-14.2	-15.4	-22.4	-35.9
FTSE Atlantic ESG Equal Weight	0.6	0.8	1.0	0.6	-13.9	-14.1	-19.9	-35.7

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

Drawdown - based on daily 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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
Iberdrola	Spain	Electricity	1,246,932	2.46
Enel	Italy	Electricity	1,203,065	2.37
Societe Generale	France	Banks	1,190,937	2.35
Deutsche Boerse	Germany	Investment Banking and Brokerage Services	1,170,665	2.31
Telefonica	Spain	Telecommunications Service Providers	1,161,029	2.29
AXA	France	Non-life Insurance	1,146,316	2.26
Danone	France	Food Producers	1,134,670	2.24
Muenchener Rueckversicherungs Reg	Germany	Non-life Insurance	1,130,751	2.23
Cellnex Telecom SAU	Spain	Telecommunications Service Providers	1,129,593	2.23
L'Oreal	France	Personal Goods	1,122,231	2.21
Totals			11,636,189	22.95

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	8	7,337,746	14.47
1510	Telecommunications	5	5,202,118	10.26
2010	Health Care	4	3,759,646	7.41
3010	Banks	11	11,466,189	22.61
3020	Financial Services	1	1,170,665	2.31
3030	Insurance	3	3,334,091	6.57
4020	Consumer Products and Services	3	2,692,888	5.31
4040	Retailers	1	985,748	1.94
4510	Food Beverage and Tobacco	4	4,259,992	8.40
5020	Industrial Goods and Services	4	4,092,994	8.07
5520	Chemicals	1	968,500	1.91
6010	Energy	3	2,990,010	5.90
6510	Utilities	2	2,449,997	4.83
Totals		50	50,710,583	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (EURm)	Wgt %
Belgium	1	1,012,479	2.00
Finland	2	1,982,022	3.91
France	12	12,176,065	24.01
Germany	5	5,200,597	10.26
Italy	6	6,382,605	12.59
Netherlands	1	941,489	1.86
Spain	8	8,653,094	17.06
USA	15	14,362,233	28.32
Totals	50	50,710,583	100.00

Index Characteristics

Attributes	FTSE Atlantic ESG Equal Weight
Number of constituents	50
Dividend Yield %	3.27
Constituent (Wgt %)	
Average	2.00
Largest	2.46
Median	1.98
Top 10 Holdings (Wgt %)	22.95

INFORMATION

Index Universe

FTSE Atlantic ESG Equal Weight Index

Index Launch

13 October 2020

Base Date

12 October 2020

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 SFTP and email

Currency

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

Review Dates

Quarterly in March, June, September and December

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