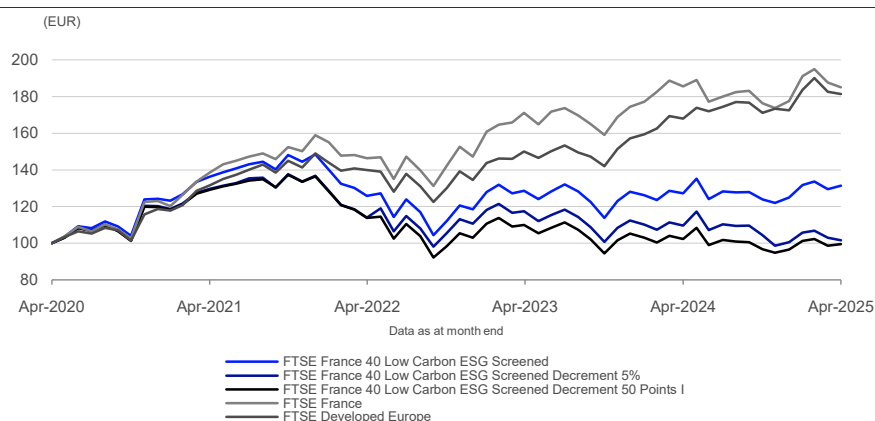


# FTSE France 40 Low Carbon ESG Screened / Decrement 5% / Decrement 50 points Indices

Data as at: 30 April 2025

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                       | -0.4     | 6.0  | 5.2 | 3.3  | 4.4   | 31.3 | 1.4          | 5.6  | 16.2           | 17.1 | 17.4 |
| FTSE France 40 Low Carbon ESG Screened Decrement 5%          | -4.0     | -2.7 | 1.0 | -7.4 | -10.9 | 1.6  | -3.8         | 0.3  | 17.4           | 18.2 | 17.6 |
| FTSE France 40 Low Carbon ESG Screened Decrement 50 Points I | -1.9     | 2.7  | 3.0 | -2.8 | -12.6 | -0.5 | -4.4         | -0.1 | 16.2           | 17.1 | 17.4 |
| FTSE France  | -3.2     | 4.9  | 4.2 | -0.3 | 26.4  | 85.1 | 8.1          | 13.1 | 16.2           | 15.8 | 15.8 |
| FTSE Developed Europe  | -1.2     | 6.1  | 5.2 | 8.0  | 29.6  | 81.5 | 9.0          | 12.7 | 14.7           | 15.1 | 13.4 |

\* 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)  | 2015 | 2016 | 2017 | 2018  | 2019 | 2020 | 2021 | 2022  | 2023 | 2024  |
|--|------|------|------|-------|------|------|------|-------|------|-------|
| FTSE France 40 Low Carbon ESG Screened                       | 13.6 | 8.8  | 20.7 | -9.8  | 24.4 | 2.1  | 19.4 | -20.2 | 8.2  | -2.5  |
| FTSE France 40 Low Carbon ESG Screened Decrement 5%          | 8.1  | 3.5  | 14.9 | -14.2 | 18.3 | -2.9 | 13.8 | -19.1 | 1.6  | -10.5 |
| FTSE France 40 Low Carbon ESG Screened Decrement 50 Points I | 7.5  | 2.2  | 14.7 | -14.3 | 18.1 | -3.5 | 14.0 | -24.5 | 2.1  | -8.3  |
| FTSE France  | 13.1 | 8.9  | 14.4 | -7.1  | 29.4 | -4.1 | 29.1 | -7.3  | 18.4 | 1.9   |
| FTSE Developed Europe  | 9.3  | 3.1  | 11.1 | -10.1 | 26.9 | -2.2 | 25.5 | -9.7  | 16.9 | 9.8   |

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                       | 0.2               | 0.1  | 0.3 | 0.2  | -15.3        | -20.5 | -32.4 | -36.9 |
| FTSE France 40 Low Carbon ESG Screened Decrement 5%          | -0.4              | -0.2 | 0.0 | -0.1 | -23.9        | -27.5 | -36.2 | -37.2 |
| FTSE France 40 Low Carbon ESG Screened Decrement 50 Points I | -0.2              | -0.2 | 0.0 | -0.1 | -19.4        | -24.3 | -37.3 | -37.3 |
| FTSE France  | 0.0               | 0.6  | 0.8 | 0.5  | -15.8        | -15.8 | -20.9 | -38.5 |
| FTSE Developed Europe  | 0.5               | 0.6  | 0.9 | 0.4  | -16.3        | -16.3 | -20.0 | -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 % |
|--------------------------|---|-----------------|-------|
| Euronext                 | Investment Banking and Brokerage Services | 62,269          | 3.58  |
| Societe Generale         | Banks                                     | 59,485          | 3.42  |
| Ayvens SA                | Consumer Services                         | 58,634          | 3.37  |
| Orange                   | Telecommunications Service Providers      | 58,576          | 3.36  |
| AXA                      | Non-life Insurance                        | 57,257          | 3.29  |
| Klepierre                | Real Estate Investment Trusts             | 56,873          | 3.27  |
| Danone                   | Food Producers                            | 56,675          | 3.25  |
| L'Oreal                  | Personal Goods                            | 56,054          | 3.22  |
| Sartorius Stedim Biotech | Medical Equipment and Services            | 55,955          | 3.21  |
| Gecina                   | Real Estate Investment Trusts             | 55,542          | 3.19  |
| Totals                   |   | 577,320         | 33.15 |

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

|          |                                       | FTSE France 40 Low Carbon ESG Screened |        | FTSE France |        |        |
|----------|---------------------------------------|--|--------|-------------|--------|--------|
| ICB Code | ICB Supersector                       | No. of Cons                            | Wgt %  | No. of Cons | Wgt %  | Diff % |
| 1010     | Technology                            | 1                                      | 2.61   | 3           | 3.32   | -0.70  |
| 1510     | Telecommunications                    | 1                                      | 3.36   | 1           | 1.42   | 1.95   |
| 2010     | Health Care                           | 5                                      | 14.53  | 6           | 11.81  | 2.72   |
| 3010     | Banks                                 | 3                                      | 9.50   | 3           | 7.17   | 2.33   |
| 3020     | Financial Services                    | 4                                      | 11.88  | 4           | 1.20   | 10.68  |
| 3030     | Insurance                             | 2                                      | 6.47   | 2           | 4.37   | 2.10   |
| 3510     | Real Estate                           | 4                                      | 12.24  | 4           | 1.27   | 10.97  |
| 4010     | Automobiles and Parts                 | 2                                      | 5.77   | 2           | 1.80   | 3.97   |
| 4020     | Consumer Products and Services        | 5                                      | 14.33  | 6           | 17.75  | -3.41  |
| 4030     | Media                                 | -                                      | -      | 3           | 1.50   | -1.50  |
| 4050     | Travel and Leisure                    | 1                                      | 2.28   | 3           | 1.01   | 1.28   |
| 4510     | Food Beverage and Tobacco             | 2                                      | 6.04   | 2           | 3.82   | 2.22   |
| 4520     | Personal Care Drug and Grocery Stores | -                                      | -      | 1           | 0.40   | -0.40  |
| 5010     | Construction and Materials            | -                                      | -      | 4           | 6.91   | -6.91  |
| 5020     | Industrial Goods and Services         | 4                                      | 10.98  | 13          | 21.37  | -10.39 |
| 5520     | Chemicals                             | -                                      | -      | 2           | 6.13   | -6.13  |
| 6010     | Energy                                | -                                      | -      | 1           | 5.73   | -5.73  |
| 6510     | Utilities                             | -                                      | -      | 2           | 3.03   | -3.03  |
| Totals   |                                       | 34                                     | 100.00 | 62          | 100.00 |        |

Index Characteristics

| Attributes              | FTSE France 40 Low Carbon ESG Screened | FTSE France |
|-------------------------|--|-------------|
| Number of constituents  | 34                                     | 62          |
| Dividend Yield %        | 3.71                                   | 3.04        |
| Constituent (Wgt %)     |  |             |
| Average                 | 2.94                                   | 1.61        |
| Largest                 | 3.58                                   | 6.96        |
| Median                  | 2.93                                   | 0.54        |
| Top 10 Holdings (Wgt %) | 33.16                                  | 55.01       |

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