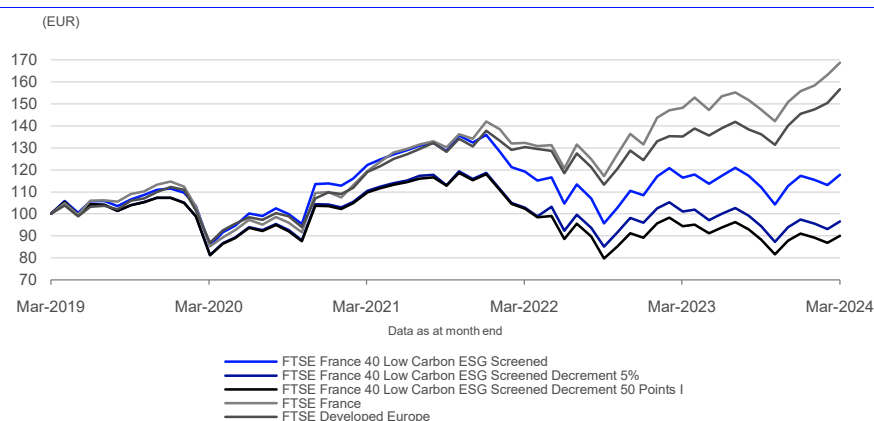


FTSE France 40 Low Carbon ESG Screened / Decrement 5% / Decrement 50 points Indices

Data as at: 29 March 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	0.3	5.0	0.3	1.1	-3.7	17.7	-1.2	3.3	12.7	15.5	19.5
FTSE France 40 Low Carbon ESG Screened Decrement 5%	-0.9	2.4	-0.9	-4.5	-12.6	-3.4	-4.4	-0.7	12.9	15.7	19.5
FTSE France 40 Low Carbon ESG Screened Decrement 50 Points I	-1.2	1.9	-1.2	-4.7	-18.1	-10.0	-6.4	-2.1	12.8	15.5	19.5
FTSE France	8.3	14.4	8.3	13.8	41.2	68.7	12.2	11.0	11.4	13.7	18.4
FTSE Developed Europe	7.7	15.0	7.7	15.9	31.7	56.7	9.6	9.4	9.6	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	0.2	-0.1	0.2	0.4	-15.5	-32.4	-36.9	-36.9
FTSE France 40 Low Carbon ESG Screened Decrement 5%	-0.2	-0.3	0.0	0.1	-16.8	-31.5	-37.2	-37.2
FTSE France 40 Low Carbon ESG Screened Decrement 50 Points I	-0.2	-0.4	-0.1	0.0	-16.8	-35.4	-37.2	-37.2
FTSE France	1.3	0.9	0.6	0.6	-9.7	-20.9	-38.5	-38.5
FTSE Developed Europe	1.8	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 %
Renault	Automobiles and Parts	54,497	2.91
BNP Paribas	Banks	53,517	2.85
Neoen S.A.	Electricity	53,451	2.85
Ald SA	Consumer Services	51,960	2.77
Alstom	Electronic and Electrical Equipment	51,427	2.74
Covivio	Real Estate Investment Trusts	51,320	2.74
Scor S.A.	Non-life Insurance	51,187	2.73
Unibail Rodamco Westfield	Real Estate Investment Trusts	49,790	2.66
Societe Generale	Banks	49,640	2.65
Credit Agricole	Banks	49,509	2.64
Totals		516,298	27.54

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	2	3.97	4	4.86	-0.88
1510	Telecommunications	1	2.45	1	1.12	1.32
2010	Health Care	5	12.56	6	9.99	2.57
3010	Banks	3	8.14	3	5.36	2.79
3020	Financial Services	3	7.52	4	0.93	6.59
3030	Insurance	2	5.29	2	3.59	1.69
3510	Real Estate	4	10.37	4	1.08	9.29
4010	Automobiles and Parts	3	7.94	3	1.96	5.98
4020	Consumer Products and Services	5	12.29	6	22.58	-10.28
4030	Media	2	4.68	3	1.65	3.03
4050	Travel and Leisure	1	2.63	3	0.99	1.64
4510	Food Beverage and Tobacco	3	6.99	3	3.76	3.22
4520	Personal Care Drug and Grocery Stores	-	-	1	0.46	-0.46
5010	Construction and Materials	-	-	4	5.71	-5.71
5020	Industrial Goods and Services	5	12.31	16	20.71	-8.40
5520	Chemicals	-	-	2	5.64	-5.64
6010	Energy	-	-	1	7.05	-7.05
6510	Utilities	1	2.85	3	2.57	0.28
Totals		40	100.00	69	100.00	

Index Characteristics

Attributes	FTSE France 40 Low Carbon ESG Screened	FTSE France
Number of constituents	40	69
Dividend Yield %	3.47	2.66
Constituent (Wgt %)		
Average	2.50	1.45
Largest	2.91	11.11
Median	2.53	0.41
Top 10 Holdings (Wgt %)	27.54	57.57

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