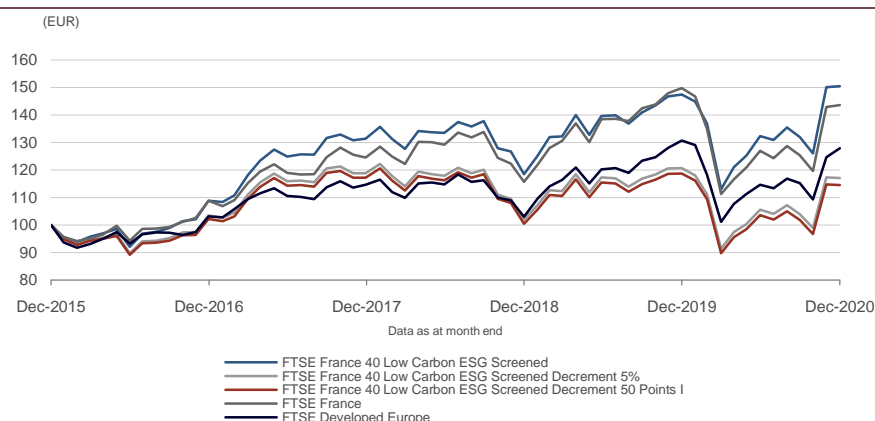


FTSE France 40 Low Carbon ESG Screened / Decrement 5% / Decrement 50 points Indexes

Data as at: 31 December 2020

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	14.0	13.7	2.1	2.1	14.5	50.4	4.6	8.5	30.0	24.0	16.9
FTSE France 40 Low Carbon ESG Screened Decrement 5%	12.6	10.9	-2.9	-2.9	-1.5	17.1	-0.5	3.2	30.3	24.0	16.9
FTSE France 40 Low Carbon ESG Screened Decrement 50 Points I	12.5	10.6	-3.5	-3.5	-2.3	14.6	-0.8	2.8	30.0	24.0	16.9
FTSE France	14.5	13.1	-4.1	-4.1	15.2	43.5	4.8	7.5	31.7	25.0	16.9
FTSE Developed Europe	11.0	11.5	-2.2	-2.2	11.5	27.9	3.7	5.0	27.9	20.7	14.5

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE France 40 Low Carbon ESG Screened	-15.5	31.4	35.2	9.7	13.6	8.8	20.7	-9.8	24.4	2.1
FTSE France 40 Low Carbon ESG Screened Decrement 5%	-19.7	24.9	28.7	4.3	8.1	3.5	14.9	-14.2	18.3	-2.9
FTSE France 40 Low Carbon ESG Screened Decrement 50 Points I	-22.2	20.2	25.9	2.9	7.5	2.2	14.7	-14.3	18.1	-3.5
FTSE France	-12.3	21.8	23.7	3.7	13.1	8.9	14.4	-7.1	29.4	-4.1
FTSE Developed Europe	-8.2	18.4	20.8	7.4	9.3	3.1	11.1	-10.1	26.9	-2.2

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	0.2	0.5	0.7	-36.9	-36.9	-36.9	-36.9
FTSE France 40 Low Carbon ESG Screened Decrement 5%	-0.1	0.0	0.2	0.3	-37.2	-37.2	-37.2	-37.2
FTSE France 40 Low Carbon ESG Screened Decrement 50 Points I	-0.1	0.0	0.2	0.2	-37.2	-37.2	-37.2	-37.2
FTSE France	-0.1	0.2	0.4	0.5	-38.5	-38.5	-38.5	-38.5
FTSE Developed Europe	-0.1	0.2	0.3	0.5	-35.4	-35.4	-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 %
Peugeot	Automobiles & Parts	17,322	2.81
Hermes International S.C.A.	Personal Goods	16,452	2.67
Remy Cointreau	Beverages	16,386	2.65
Eurofins Scienti	Health Care Equipment & Services	16,381	2.65
Worldline	Support Services	16,291	2.64
Vivendi	Media	16,196	2.62
Legrand	Electronic & Electrical Equipment	16,162	2.62
Natixis	Banks	16,113	2.61
ORPEA	Health Care Equipment & Services	16,015	2.59
Renault	Automobiles & Parts	15,930	2.58
Totals		163,249	26.45

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 %	
0500	Oil & Gas	-	-	2	6.45	-6.45
1300	Chemicals	-	-	2	4.96	-4.96
1700	Basic Resources	-	-	1	0.11	-0.11
2300	Construction & Materials	-	-	4	5.01	-5.01
2700	Industrial Goods & Services	6	15.26	15	18.78	-3.52
3300	Automobiles & Parts	5	12.86	6	3.61	9.25
3500	Food & Beverage	2	5.13	3	4.95	0.17
3700	Personal & Household Goods	4	10.30	5	17.40	-7.10
4500	Health Care	6	14.88	7	10.93	3.94
5300	Retail	1	2.46	5	4.20	-1.74
5500	Media	1	2.62	3	2.24	0.38
5700	Travel & Leisure	1	2.36	3	1.06	1.30
6500	Telecommunications	2	4.61	2	1.53	3.08
7500	Utilities	-	-	4	3.14	-3.14
8300	Banks	4	9.89	4	5.36	4.53
8500	Insurance	3	7.17	3	3.16	4.01
8600	Real Estate	2	4.95	4	1.14	3.81
8700	Financial Services	2	4.99	4	1.04	3.95
9500	Technology	1	2.52	4	4.92	-2.40
Totals		40	100.00	81	100.00	

Index Characteristics

Attributes	FTSE France 40 Low Carbon ESG Screened	FTSE France
Number of constituents	40	81
Dividend Yield %	1.20	1.94
Constituent (Wgt %)		
Average	2.50	1.23
Largest	2.81	9.21
Median	2.49	0.51
Top 10 Holdings (Wgt %)	26.44	48.94

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