

FTSE Global Equal Opportunities Select Index

FACTSHEET

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The FTSE Global Equal Opportunities Select Index captures the performance of stocks that tend to promote diversity and inclusion within the workplace. Some activities that are considered to be harmful for the environment and society are excluded.

The index tracks the price return of 30 publicly traded equities across the world that display relatively high Equal Opportunities scores, in addition to high dividend and low volatility. Some constraints apply at country and sector level.

The FTSE Global Equal Opportunities Select Index is float adjusted and market capitalisation weighted where each stock's weight in the index is proportional to its float-adjusted market value. The index has price return and total return variants available.

BENCHMARK REGULATION

Neither FTSE International Limited nor Refinitiv Benchmark Services (UK) Limited nor any other member of the London Stock Exchange Group plc group of companies, is the benchmark administrator of the FTSE Global Equal Opportunities Select Index .

AVAILABLE INDEX VARIANTS

.TRGEOSE1- FTSE Global Equal Opportunities Select Index

.TRGEOSET1- FTSE Global Equal Opportunities Select TR Index

INDEX CHARACTERISTICS

Index RIC	.TRGEOSE1
Number of Constituents	30
	Mkt Cap (EUR Millions)
Largest	66329461
Smallest	14496131
Average	34017408
Median	36001554

Selection:

- All eligible stocks with ADTV smaller than EUR 5mn are removed from the universe.
- All eligible stocks are sorted in descending order in terms of the Equal Opportunities score, and the Top 900 companies are selected, and the Equal Opportunities score is computed as the average of the four pillars (PEOPLE.DEVELOPMENT.SCORE,

INCLUSION.SCORE, DIVERSITY.SCORE and CONTROVERSY.SCORE), with a score of 0 for a specific pillar when no usable data in any of the KPIs involved in calculating that pillar is available.

- Then, select Top 150 based on descending order of 1-year realised net dividend yield.
- The final selection is made of 30 stocks selected in the following way:
 - The remaining stocks are sorted (ascending) by net dividend yield, and:
 - The top 5 candidates from the US are selected in the final composition.
 - The top 3 candidates from Asia region are selected in the final composition.
 - The top 3 candidates from Europe region are selected in the final composition.
 - The remaining 19 stocks are selected by ensuring the following constraints are met:
 - Economic Sector filter. For each TRBC economic sector, if there are more than 6 candidates—remove all but the top 6.
 - Final selection is made of remaining 19 constituents with lowest volatility.
- If a 30 constituent set cannot be constructed with these constraints, step 3 is iterated with an increase of the upper limit by 1 until 30 stocks are selected.

Rebalance: Quarterly

Index Distribution: Via Eikon and SFTP

TOP 10 CONSTITUENTS

Company Name	Sector	Weight
KONINKLIJKE KPN NV	Technology	0.065
DBS GROUP HOLDINGS LTD	Financials	0.050
WESFARMERS LTD	Consumer Cyclical	0.046
SPARK NEW ZEALAND LTD	Technology	0.045
UNIPOL GRUPPO SPA	Financials	0.044
FREENET AG	Technology	0.044
ASX LTD	Financials	0.042
SAMPO PLC	Financials	0.040
JB HI FI LTD	Consumer Cyclical	0.039
NATURGY ENERGY GROUP SA	Utilities	0.038

Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (EUR)



Price Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE GLOBAL EQUAL OPPORTUNITIES SELECT INDEX	-1.13%	-3.41%	-0.29%	-1.03%	1.75%
FR GLOBAL EQUITY PRICE RETURN INDEX	0.07%	11.22%	3.79%	7.40%	5.66%

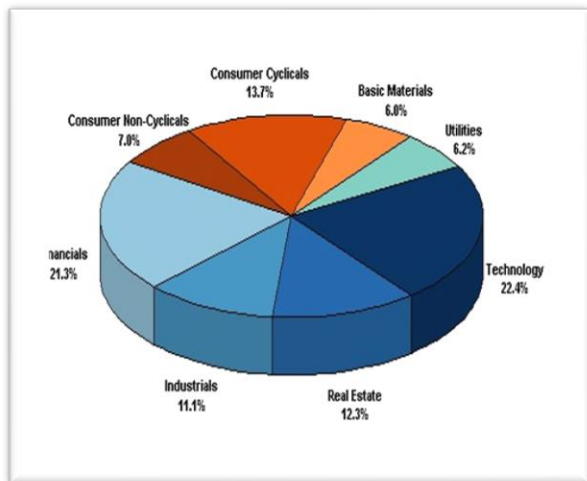
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE GLOBAL EQUAL OPPORTUNITIES SELECT INDEX	-16.44%	19.91%	-15.95%	2.08%	-11.69%
FR GLOBAL EQUITY PRICE RETURN INDEX	12.67%	15.95%	-19.23%	18.78%	0.73%

Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE GLOBAL EQUAL OPPORTUNITIES SELECT INDEX	0.09	0.10	0.09	0.14	0.13
FR GLOBAL EQUITY PRICE RETURN INDEX	0.10	0.16	0.14	0.17	0.14

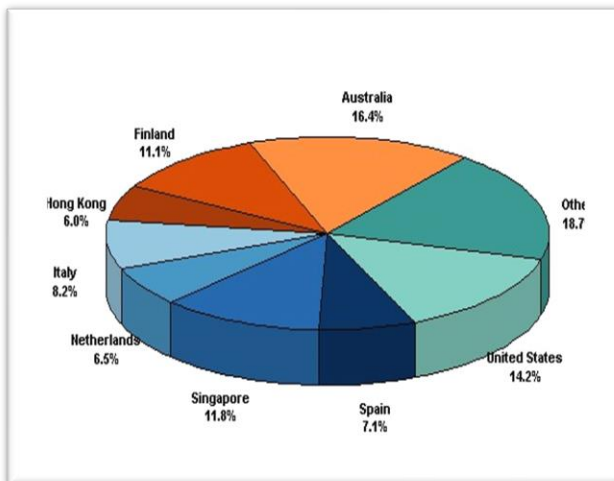
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE GLOBAL EQUAL OPPORTUNITIES SELECT INDEX	-0.39	-0.81	-0.03	-0.07	0.14
FR GLOBAL EQUITY PRICE RETURN INDEX	1.07	0.03	0.27	0.44	0.41

Data as of 31st January 2024

SECTOR WEIGHTS



COUNTRY WEIGHTS



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