FTSE DIVERSITY & INCLUSION TOTAL RETURN INDEX

FACTSHEET

FTSE DIVERSITY & INCLUSION TOTAL RETURN INDEX

The FTSE D&I Index uses all of the active companies as the initial candidate universe. Scores are calculated for each company for the Diversity, Inclusion, People Development and News Controversy pillars. Only companies with scores across all four pillars are assigned an overall score (the average of the pillar scores). The top 100 ranked companies with the best overall score on a scale of 100 (best in class) down to 0 (worst in class) are selected for the index. The index is a market cap weighted index.

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 Diversity and Inclusion Index.

AVAILABLE INDEX VARIANTS

FTSE Diversity & Inclusion Price Return Index (.TRDI)
FTSE Diversity & Inclusion Total Return Index (.TRDIT)

INDEX CHARACTERISTICS

Index RIC	.TRDIT
Number of Constituents	100
	Mkt Cap (USD Millions)
Largest	89046791
Smallest	16840.8
Average	10040553
Median	3571786

METHODOLOGY

Selection:

- The publicly traded universe of candidates for the FTSE Diversity and Inclusion Index is the set of publicly traded equities tracked by the ESG database at the rebalance date. Each company receives a score on each of the four pillars. Equities with a non-zero score on each of the four pillars will be assigned an overall score, which is simply the arithmetic mean of the pillar scores.
- Equities are ranked (in descending order) on the basis of overall score, and the top 100 are selected as constituents.
- At rebalance, the companies are weighted by free float market capitalisation.

Rebalance: Quarterly

Index Distribution: Via Eikon and SFTP

TOP 10 CONSTITUENTS

Company Name	Sector	Weight
JOHNSON & JOHNSON	Healthcare	8.52%
MERCK & CO INC	Healthcare	5.70%
LVMH MOET HENNESSY LOUIS VUITTON SA	Consumer Cyclicals	4.71%
BANK OF AMERICA CORP	Financials	4.58%
ROCHE HOLDING AG	Healthcare	4.40%
ACCENTURE PLC	Technology	3.79%
NOVARTIS AG	Healthcare	3.73%
ABBOTT LABORATORIES	Healthcare	3.57%
ADOBE INC	Technology	3.39%
WELLS FARGO & CO	Financials	2.97%

FTSE RUSSELL
An LSEG Business

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

Total Return – Annualized	YTD	1Y	3Y	5Y	10Y
FTSE D&I TOTAL RETURN INDEX	0.59%	7.09%	6.26%	9.70%	9.16%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	0.49%	14.69%	6.21%	10.29%	8.58%

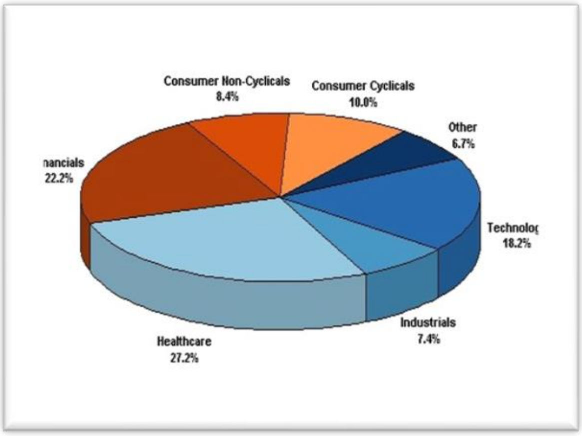
Index Returns – By Year	2020	2021	2022	2023	2024
FTSE D&I TOTAL RETURN INDEX	10.37%	15.83%	-9.77%	12.35%	6.64%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	16.16%	18.25%	-17.91%	22.46%	5.47%

Annualized Standard Deviation	1Y	2Y	3Y	5Y	10Y
FTSE D&I TOTAL RETURN INDEX	0.11	0.15	0.14	0.16	0.14
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	0.11	0.16	0.15	0.18	0.15

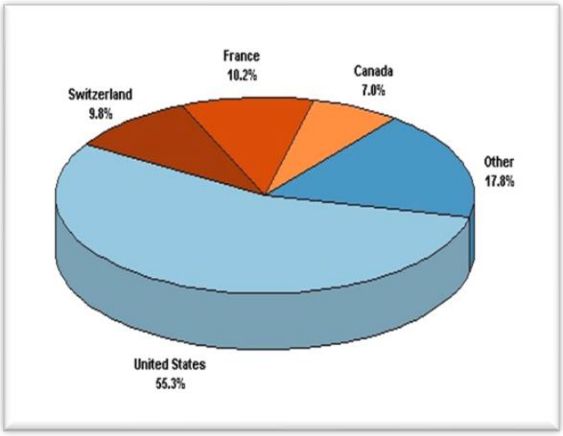
Annualized Sharpe Ratio	1Y	2Y	3Y	5Y	10Y
FTSE D&I TOTAL RETURN INDEX	0.64	0.11	0.46	0.62	0.68
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	1.33	0.20	0.41	0.59	0.59

Data as of 31st January 2024

SECTOR WEIGHTS



COUNTRY WEIGHTS



FTSE RUSSELL
An LSEG Business

Disclaimer

About FTSE Russell

FTSE Russell is a leading global provider of benchmarks, analytics and data solutions with multi-asset capabilities, offering a precise view of the markets relevant to any investment process. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for performance benchmarking, asset allocation, investment strategy analysis and risk management.

To learn more, visit lseg.com/en/ftse-russell; or mail to- indexmanagers@lseg.com; or call your regional Client Service team office:

FTSE RUSSELL
An LSEG Business