

# FTSE DIVERSITY & INCLUSION TOTAL RETURN INDEX

## FACTSHEET

### FTSE DIVERSITY & INCLUSION 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	120930863
Smallest	14346.56997
Average	9831421.904
Median	3601896.176

### 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.

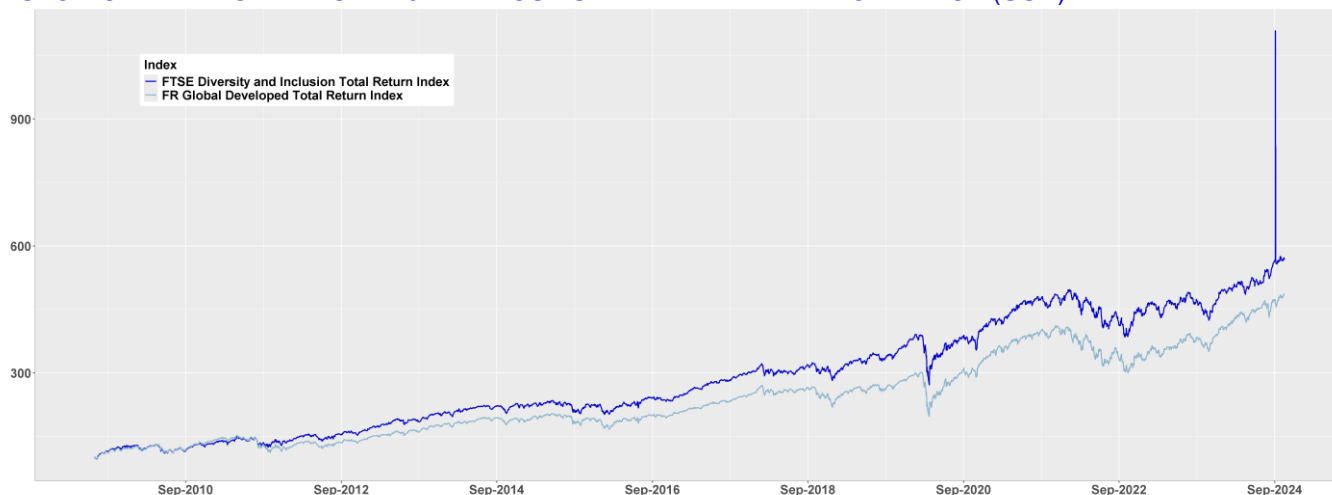
**Rebalance:** Quarterly

**Index Distribution:** Via Eikon and SFTP

### TOP 10 CONSTITUENTS

Company Name	Sector	Weight
UNITEDHEALTH GROUP INC	Healthcare	12.30%
MERCK & CO INC	Healthcare	6.78%
ACCENTURE PLC	Technology	5.54%
ROCHE HOLDING AG	Healthcare	5.41%
AMERICAN EXPRESS CO	Financials	3.72%
SCHNEIDER ELECTRIC SE	Industrials	3.39%
ALLIANZ SE	Financials	3.08%
AUTOMATIC DATA PROCESSING INC	Technology	2.85%
MEDTRONIC PLC	Healthcare	2.76%
BRISTOL-MYERS SQUIBB CO	Healthcare	2.56%

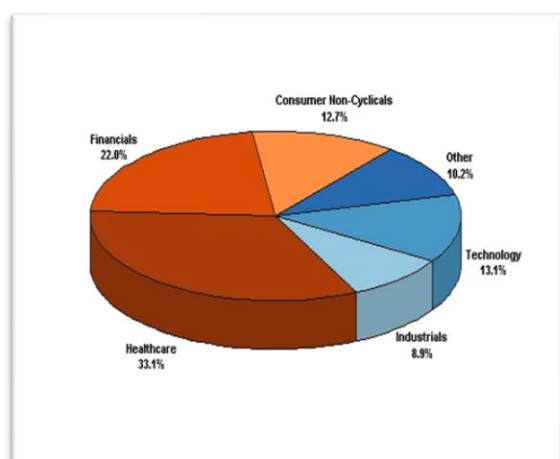
## HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (USD)



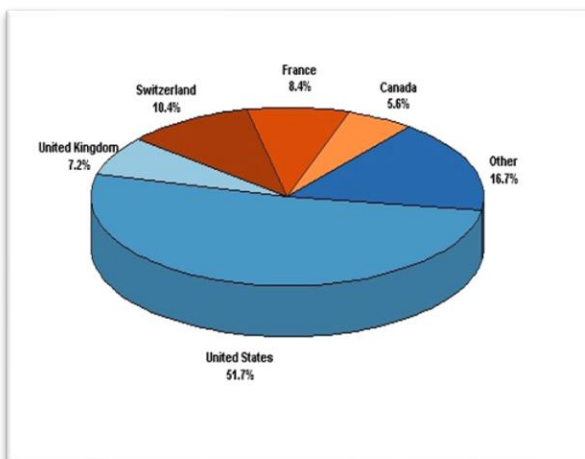
Total Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE D&I TOTAL RETURN INDEX	14.19%	27.09%	6.22%	10.07%	10.27%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	18.12%	30.43%	6.68%	11.81%	10.12%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE D&I TOTAL RETURN INDEX	10.37%	15.83%	-9.77%	12.35%	17.53%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	16.16%	18.25%	-17.91%	22.46%	22.48%
Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE D&I TOTAL RETURN INDEX	1.07	0.76	0.63	0.50	0.36
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	0.11	0.13	0.15	0.18	0.15
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE D&I TOTAL RETURN INDEX	0.25	0.26	0.10	0.20	0.28
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	2.73	2.05	0.44	0.67	0.69

Data as of 15<sup>th</sup> October 2024

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



## FTSE Diversity & Inclusion Total Return Index

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