

# 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                | 95720180               |
| Smallest               | 16227                  |
| Average                | 9593320                |
| Median                 | 3127443                |

### 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             | 9.98%  |
| MERCK & CO INC                      | Healthcare             | 7.33%  |
| BANK OF AMERICA CORP                | Financials             | 5.68%  |
| LVMH MOET HENNESSY LOUIS VUITTON SA | Consumer<br>Cyclicals  | 4.76%  |
| ACCENTURE PLC                       | Technology             | 4.52%  |
| NOVARTIS AG                         | Healthcare             | 4.06%  |
| ROCHE HOLDING AG                    | Healthcare<br>Consumer | 3.88%  |
| PHILIP MORRIS INTERNATIONAL INC     | Non-<br>Cyclicals      | 3.30%  |
| ROYAL BANK OF CANADA                | Financials             | 3.05%  |
| SCHNEIDER ELECTRIC SE               | Industrials            | 2.74%  |



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



| <b>Total Return – Annualized</b>       |            |           |           |           |            |
|--|------------|-----------|-----------|-----------|------------|
|  | <b>YTD</b> | <b>1Y</b> | <b>3Y</b> | <b>5Y</b> | <b>10Y</b> |
| FTSE D&I TOTAL RETURN INDEX            | 0.35%      | 5.61%     | 3.58%     | 7.99%     | 8.26%      |
| FR GLOBAL DEVELOPED TOTAL RETURN INDEX | 4.11%      | 17.06%    | 4.06%     | 9.43%     | 8.30%      |

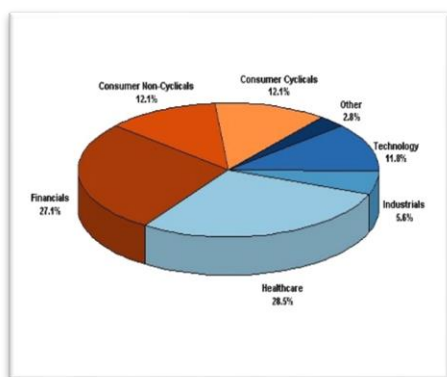
| <b>Index Returns – By Year</b>         |             |             |             |             |             |
|--|-------------|-------------|-------------|-------------|-------------|
|  | <b>2020</b> | <b>2021</b> | <b>2022</b> | <b>2023</b> | <b>2024</b> |
| FTSE D&I TOTAL RETURN INDEX            | 10.37%      | 15.83%      | -9.77%      | 12.35%      | 1.01%       |
| FR GLOBAL DEVELOPED TOTAL RETURN INDEX | 16.16%      | 18.25%      | -17.91%     | 22.46%      | 12.39%      |

| <b>Annualized Standard Deviation</b>   |           |           |           |           |            |
|--|-----------|-----------|-----------|-----------|------------|
|  | <b>1Y</b> | <b>2Y</b> | <b>3Y</b> | <b>5Y</b> | <b>10Y</b> |
| FTSE D&I TOTAL RETURN INDEX            | 0.10      | 0.14      | 0.14      | 0.16      | 0.14       |
| FR GLOBAL DEVELOPED TOTAL RETURN INDEX | 0.10      | 0.15      | 0.15      | 0.18      | 0.15       |

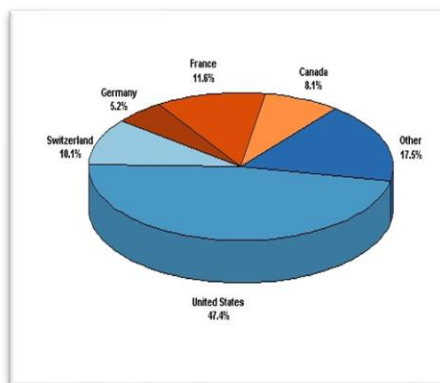
| <b>Annualized Sharpe Ratio</b>         |           |           |           |           |            |
|--|-----------|-----------|-----------|-----------|------------|
|  | <b>1Y</b> | <b>2Y</b> | <b>3Y</b> | <b>5Y</b> | <b>10Y</b> |
| FTSE D&I TOTAL RETURN INDEX            | 0.53      | 0.38      | 0.26      | 0.51      | 0.61       |
| FR GLOBAL DEVELOPED TOTAL RETURN INDEX | 1.63      | 0.62      | 0.27      | 0.54      | 0.57       |

Data as of 30<sup>th</sup> April 2024

**SECTOR WEIGHTS**



**COUNTRY WEIGHTS**



## FTSE Diversity & Inclusion Total Return Index

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