

FTSE ESG Global Select Dividend 40 Total Return Index

FACTSHEET

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FTSE ESG Global Select Dividend 40 Index captures the performance of stocks of companies in FR Global Developed Market Index that actively invest in and promote environmental, social and governance (ESG) values and principles in the running of their businesses.

The index tracks the price return, total return and net total return of selected 40 constituents. The index is a weighted index with a constituents cap of 5%.

AVAILABLE INDEX VARIANTS

.RFESGDP1- FTSE ESG Global Select Dividend 40 Price Return Index

.RFESGDT1- FTSE ESG Global Select Dividend 40 Total Return Index

.RFESGDN1- FTSE ESG Global Select Dividend 40 Net Total Return Index

INDEX CHARACTERISTICS

Index RIC	.RFESGDT1
Number of Constituents	39
	Mkt Cap (EUR Millions)
Largest	76676619
Smallest	10887543
Average	31510432
Median	26681366

Selection:

The constituents' universe is derived from FR Global Developed Index (South Korea is excluded from this index), which is called the parent index. The parent index is free float adjusted market capitalisation weighted index.

Index specific filter

- ESG and Industry Filtering (in addition to TRBC filtering)
- UN Global Compact
- Miscellaneous ESG filters like Armaments, Armaments Revenue, Anti-personnel Land Mines, Cluster Bombs, Nuclear, Nuclear Production etc.

- Calculate the Electricity.to.CO2.Ratio_grams_per_kWh. For any remaining utilities that have passed the TRBC screen, exclude any company for which the ratio cannot be calculated, or where the ratio exceeds the threshold value (315).
- Remove any companies where any revenue is attributed to the NAICS sectors (for coal) indicated by the add-in. Remove any companies without an ESGC (overall ESG + Controversies) score and companies below the median ESGC score.
- Remove companies that do not meet average daily trading value threshold of €5.000.000.
- Remove multiple issues from the same company. Instruments that are not Ordinary Shares (e.g., Closed Ended Funds, Investment Trusts, Preference Shares) are excluded.
- Dividend Screening. Finally sort by dividend yield, and select portfolio of top 40 companies, ensuring that there is: A maximum of six (6) companies per sector, and A maximum of eight (8) companies per country.
- Weight by dividend yield (mean estimate, next 12 months; if next 12 month estimated yield is not available [NA or NaN], use historical dividend yield). There is an individual constituent weight cap of 5%.

Rebalance: Annual

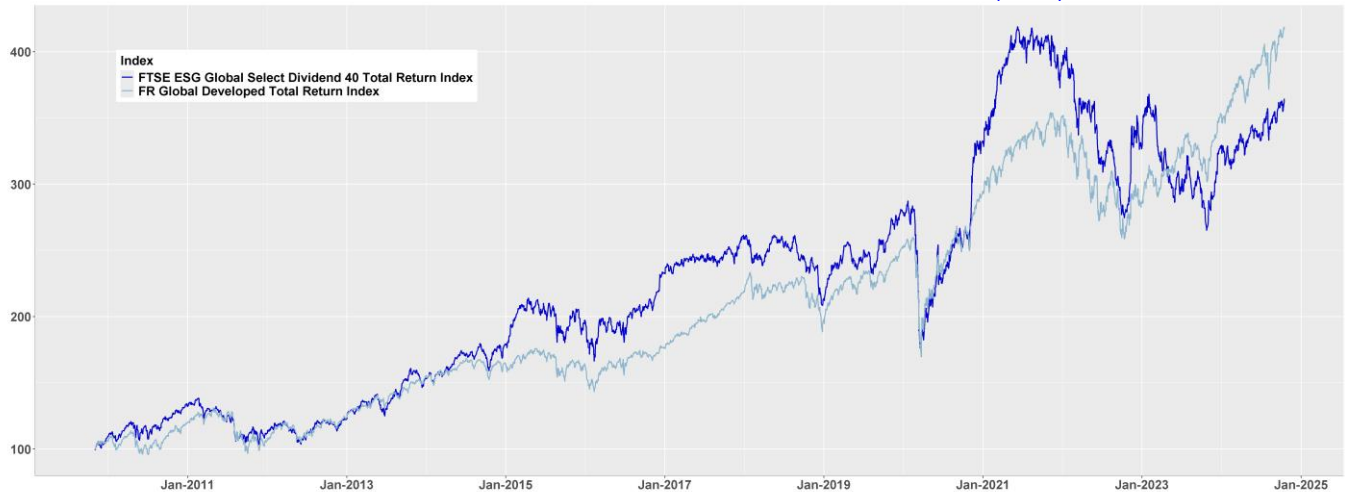
Index Distribution: Via Eikon and SFTP

TOP 10 CONSTITUENTS

Name	Sector	Weight
BRANDYWINE REALTY TRUST	Real Estate	0.062394
OUTFRONT Media Inc	Real Estate	0.059894
SL GREEN REALTY CORP	Real Estate	0.055559
HIGHWOODS PROPERTIES INC	Real Estate	0.051354
ANNALY CAPITAL MANAGEMENT INC	Real Estate	0.050377
BAWAG GROUP AG	Financials	0.050085
OSB GROUP PLC	Financials	0.043963
TELE2 AB	Technology	0.031761
	Consumer Non-Cyclicals	
SWIRE PACIFIC LTD		0.029459
M&G PLC	Financials	0.029381

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 (USD)

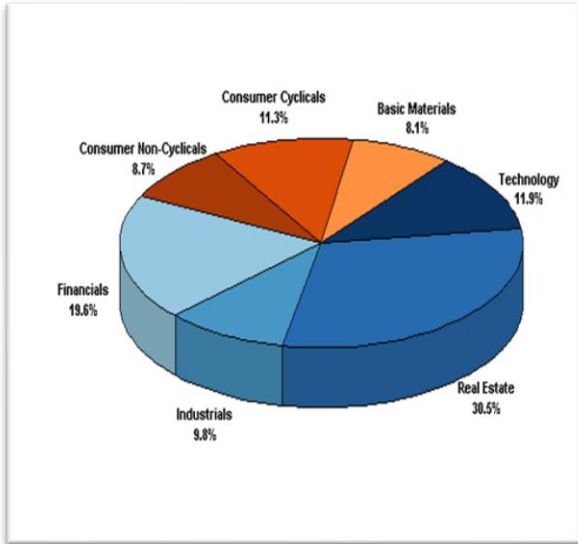


Total Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE ESG GLOBAL SELECT DIVIDEND 40 TR INDEX	11.40%	28.15%	-3.85%	6.91%	8.05%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	18.12%	30.43%	6.68%	11.64%	9.87%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE ESG GL SELECT DIVIDEND 40 TR INDEX	17.76%	16.38%	-15.68%	0.18%	14.04%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	15.46%	18.03%	-17.91%	22.46%	22.48%
Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE ESG GLOBAL SELECT DIVIDEND 40 TR INDEX	0.14	0.17	0.18	0.20	0.17
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 ESG GLOBAL SELECT DIVIDEND 40 TR INDEX	2.00	0.81	-0.22	0.34	0.47
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	2.73	2.05	0.44	0.66	0.68

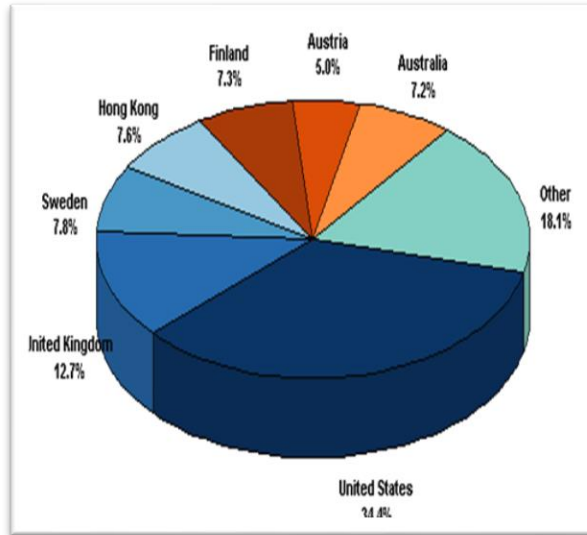
Data as of 15th October 2024

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SECTOR WEIGHTS



COUNTRY WEIGHTS



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