November 25

FTSE ESG Global Select Dividend 40 Total Return Index

FACTSHEET

FTSE ESG Global Select Dividend 40 Total Return Index

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	40
	Mkt Cap (EUR Millions)
Largest	61787290.2
Smallest	5867059.26
Average	27339050.8
Median	24694477.6

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
BANCA POPOLARE DI SONDRIO SPA	Financials	5.65%
CHOW TAI FOOK JEWELLERY GROUP LTD	Consumer Cyclicals	4.65%
BAWAG GROUP AG	Financials	4.31%
M&G PLC	Financials	4.24%
OSB GROUP PLC	Financials	4.10%
POSTE ITALIANE SPA	Industrials	4.03%
SVENSKA HANDELSBANKEN AB	Financials	3.71%
UMICORE SA	Basic Materials	3.61%
ORANGE SA	Technology	3.41%
HANG LUNG PROPERTIES LTD	Real Estate	3.38%

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.

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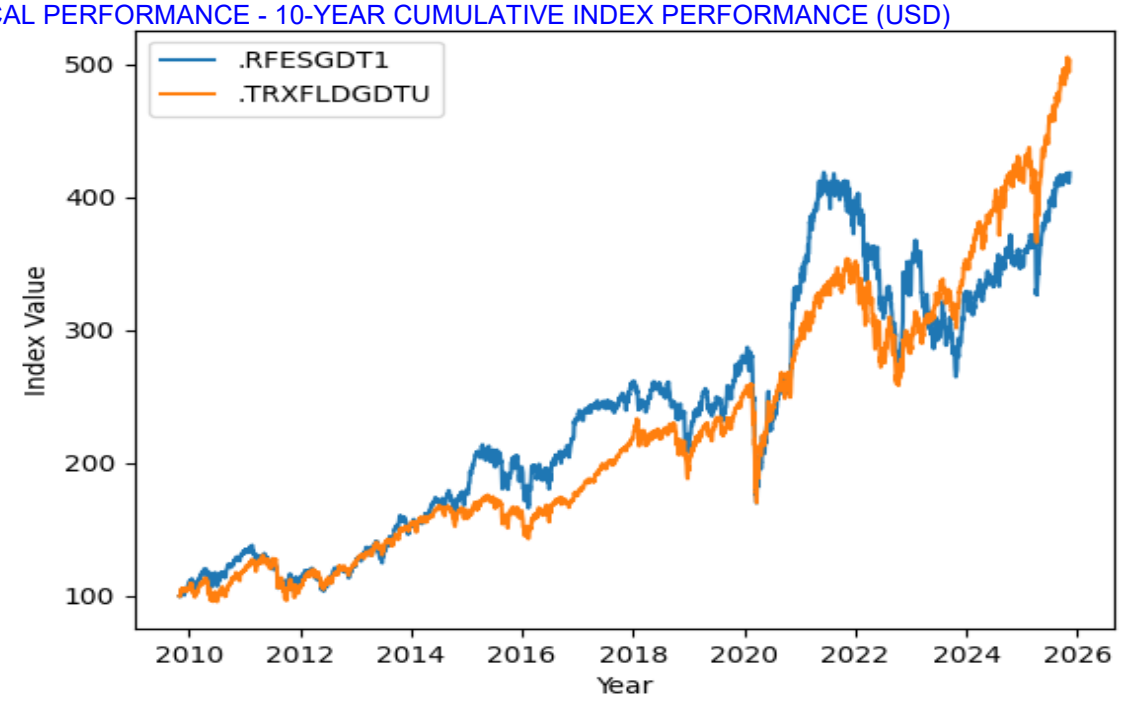
HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (USD)



Total Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE ESG GLOBAL SELECT DIVIDEND 4O TR INDEX	18.62%	17.08%	8.38%	6.46%	7.37%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	21.27%	17.76%	19.11%	12.42%	11.37%

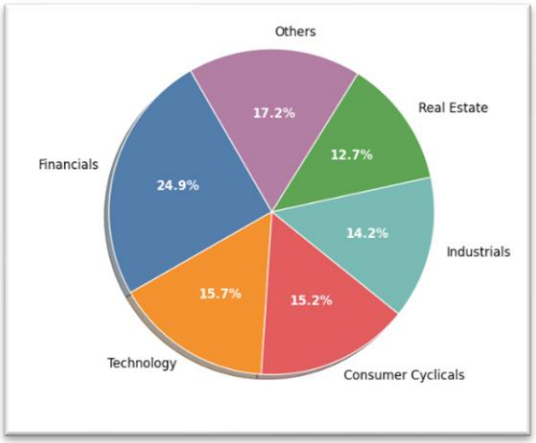
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE ESG GL SELECT DIVIDEND 4O TR INDEX	18.57%	16.58%	-15.68%	0.18%	7.51%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	16.16%	18.25%	-17.91%	22.46%	16.93%

Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE ESG GLOBAL SELECT DIVIDEND 4O TR INDEX	0.12	0.13	0.15	0.16	0.17
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	0.14	0.13	0.13	0.14	0.15

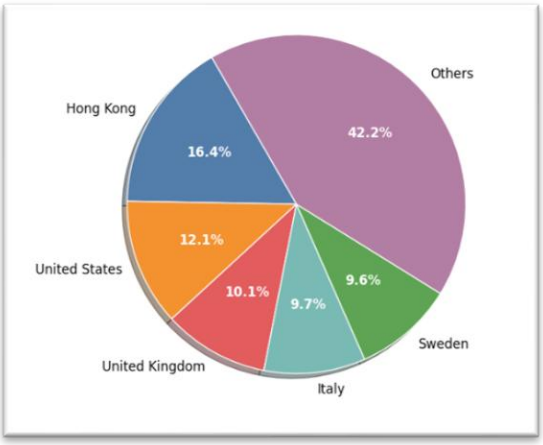
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE ESG GLOBAL SELECT DIVIDEND 4O TR INDEX	1.47	1.69	0.56	0.41	0.44
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	1.24	1.92	1.52	0.88	0.76

Data as of 11th November 2025

SECTOR WEIGHTS



COUNTRY WEIGHTWEIGHTS



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