

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%.

BENCHMARK REGULATION

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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	61787817
Smallest	12141321
Average	29389840
Median	25813421

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

Company Name	Sector	Weight
OSB GROUP PLC	Financials	0.052559
ANNALY CAPITAL MANAGEMENT INC	Real Estate	0.050838
BRANDYWINE REALTY TRUST	Real Estate	0.050069
OUTFRONT Media Inc	Real Estate	0.042967
ARES COMMERCIAL REAL ESTATE CORP	Real Estate	0.038227
SL GREEN REALTY CORP	Real Estate	0.036539
BAWAG GROUP AG	Financials	0.035987
HIGHWOODS PROPERTIES INC	Real Estate	0.035115
M&G PLC	Financials	0.033208
XEROX HOLDINGS CORP	Technology	0.030463



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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 40 TR INDEX	-1.57%	-9.71%	-1.82%	6.44%	7.31%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	0.49%	14.69%	6.20%	10.09%	8.36%

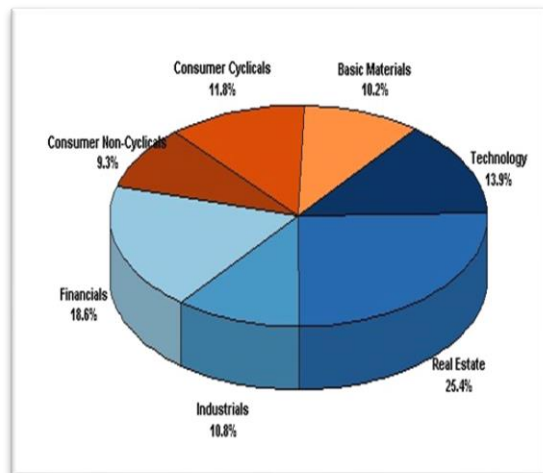
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE ESG GL SELECT DIVIDEND 40 TR INDEX	17.76%	16.38%	-15.68%	0.18%	-15.94%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	15.46%	18.03%	-17.91%	22.46%	5.47%

Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE ESG GLOBAL SELECT DIVIDEND 40 TR INDEX	0.17	0.19	0.18	0.20	0.17
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	0.11	0.16	0.15	0.17	0.14

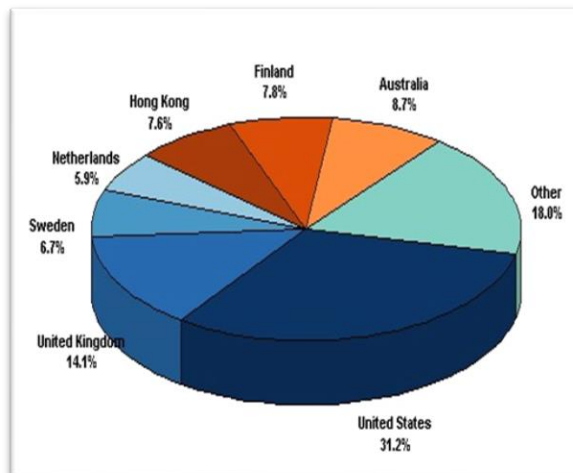
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE ESG GLOBAL SELECT DIVIDEND 40 TR INDEX	-0.57	-0.43	-0.10	0.32	0.43
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	1.33	0.20	0.41	0.58	0.58

Data as of 31st January 2024

SECTOR WEIGHTS



COUNTRY WEIGHTS



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