

FTSE Europe Equal Opportunities Select Index

FACTSHEET

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The FTSE Europe Equal Opportunities Select Index captures the performance of stocks that tend to promote diversity and inclusion within the workplace. Some activities that are considered to be harmful for the environment and society are excluded.

The index tracks the price return of 30 publicly traded equities across Europe that display relatively high Equal Opportunities scores, in addition to high dividend and low volatility. Some constraints apply at country and sector level.

The FTSE Europe Equal Opportunities Select Index is float adjusted and market capitalisation weighted where each stock's weight in the index is proportional to its float-adjusted market value. The index has price return and total return variants available.

AVAILABLE INDEX VARIANTS

.TREEOSE1- FTSE Europe Equal Opportunities Select Index

.TREEOSET1- FTSE Europe Equal Opportunities Select TR Index

INDEX CHARACTERISTICS

Index RIC	.TREEOSET1
Number of Constituents	30
	Mkt Cap (EUR Millions)
Largest	51926993.03
Smallest	24859772.51
Average	33527836.62
Median	32004467.21

Selection:

1. All eligible stocks with ADTV smaller than EUR 5mn are removed from the universe.

All eligible stocks are sorted in descending order in terms of the Equal Opportunities score, and the Top 300 companies are selected and the Equal Opportunities score is computed as the average of the four pillars (PEOPLE.DEVELOPMENT.SCORE,

INCLUSION.SCORE, DIVERSITY.SCORE and CONTROVERSY.SCORE), with a score of 0 for a specific pillar when no usable data in any of the KPIs involved in calculating that pillar is available.

2. Then, select Top 90 based on descending order of 1-year realised net dividend yield.
3. For each TRBC Economic Sector, select top 7 based on descending order of the net dividend yield.
4. Country filter: For each Headquarters country, select top 10 based on ascending order in terms of volatility.
5. Finally, the 30 candidates with the lowest volatility are retained

Rebalance: Quarterly

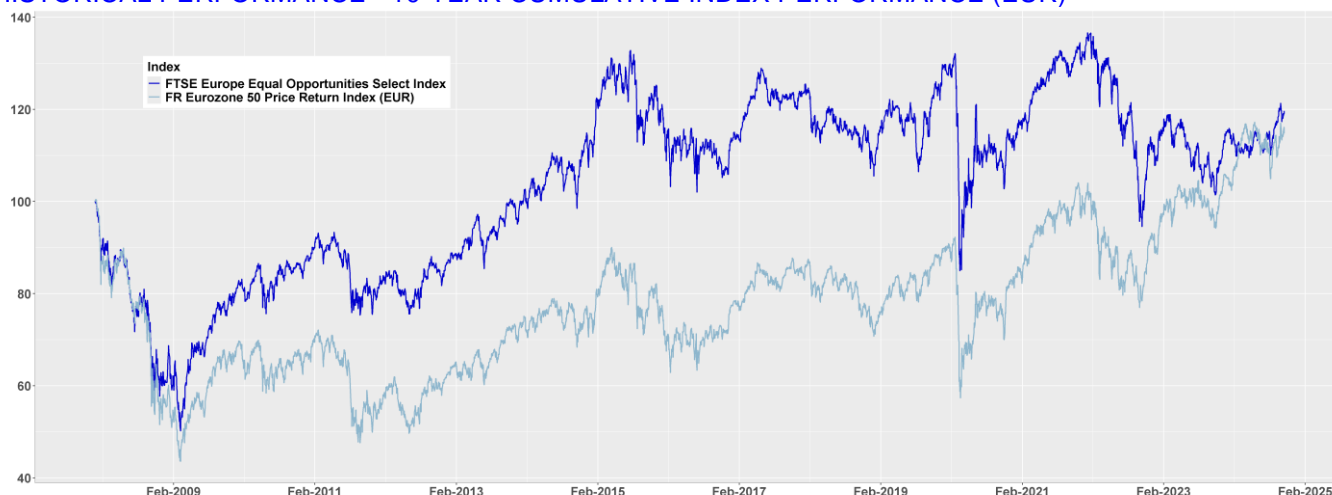
Index Distribution: Via Eikon and SFTP

TOP 10 CONSTITUENTS

Company Name	Sector	Weight
KONINKLIJKE KPN NV	Technology	5.16%
ORANGE SA	Technology	4.62%
ITALGAS SPA	Utilities	4.32%
ELISA OYJ	Technology	4.13%
AENA SME SA	Industrials	4.00%
FREENET AG	Technology	3.96%
KLEPIERRE SA	Real Estate	3.89%
	Basic	
EVONIK INDUSTRIES AG	Materials	3.84%
ACS ACTIVIDADES DE		
CONSTRUCCION Y SERVICIOS SA	Industrials	3.81%
POSTE ITALIANE SPA	Industrials	3.53%

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.

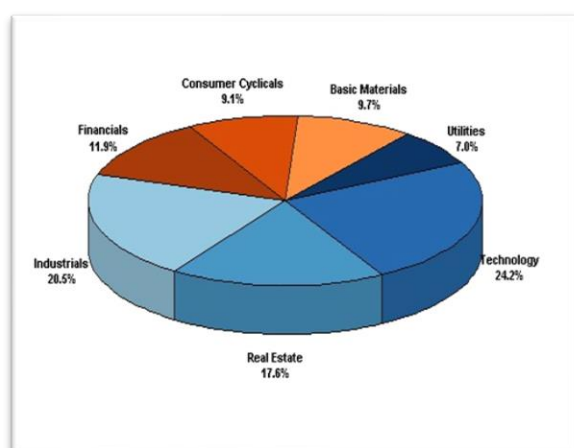
HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (EUR)



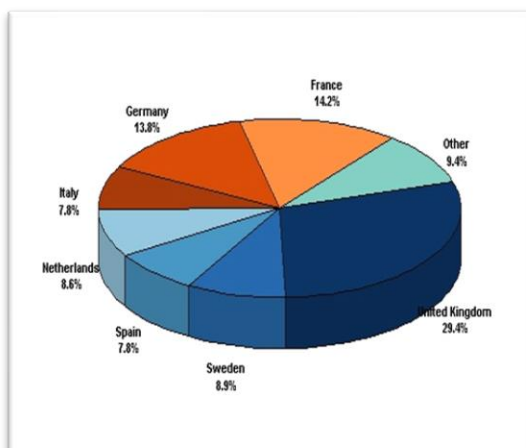
Total Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE EUROPE EQUAL OPPORTUNITIES SELECT TR INDEX	3.73%	13.16%	-2.55%	-0.12%	1.82%
FR EUROZONE 50 PRICE RETURN INDEX	9.16%	17.80%	4.91%	5.77%	5.00%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE EUROPE EQUAL OPPORTUNITIES SELECT TR INDEX	-11.00%	18.22%	-19.09%	5.85%	4.56%
FR EUROZONE 50 PRICE RETURN INDEX	-5.81%	20.56%	-12.44%	18.12%	11.26%
Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE EUROPE EQUAL OPPORTUNITIES SELECT TR INDEX	0.10	0.12	0.14	0.18	0.16
FR EUROZONE 50 PRICE RETURN INDEX	0.12	0.13	0.17	0.20	0.19
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE EUROPE EQUAL OPPORTUNITIES SELECT TR INDEX	1.34	0.89	-0.18	-0.01	0.11
FR EUROZONE 50 PRICE RETURN INDEX	1.47	1.44	0.29	0.29	0.27

Data as of 15th October 2024

SECTOR WEIGHTS



COUNTRY WEIGHTS



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