

# FTSE Global Equal Opportunities Select Index

## FACTSHEET

### FTSE Global Equal Opportunities Select Index

The FTSE Global 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 the world 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 Global 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

.TRGEOSE1- FTSE Global Equal Opportunities Select Index

.TRGEOS1- FTSE Global Equal Opportunities Select TR Index

### INDEX CHARACTERISTICS

Index RIC	.TRGEOSE1
Number of Constituents	29
	Mkt Cap (EUR Millions)
Largest	46427326.75
Smallest	14632645.95
Average	33672263.17
Median	36137298.42

### Selection:

1. All eligible stocks with ADTV smaller than EUR 5mn are removed from the universe.
2. All eligible stocks are sorted in descending order in terms of the Equal Opportunities score, and the Top 900 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.

3. Then, select Top 150 based on descending order of 1-year realised net dividend yield.
4. The final selection is made of 30 stocks selected in the following way:
  - i. The remaining stocks are sorted (ascending) by net dividend yield, and:
    1. The top 5 candidates from the US are selected in the final composition.
    2. The top 3 candidates from Asia region are selected in the final composition.
    3. The top 3 candidates from Europe region are selected in the final composition.
  - ii. The remaining 19 stocks are selected by ensuring the following constraints are met:
    1. Economic Sector filter. For each TRBC economic sector, if there are more than 6 candidates—remove all but the top 6.
    2. Final selection is made of remaining 19 constituents with lowest volatility.
4. If a 30 constituent set cannot be constructed with these constraints, step 3 is iterated with an increase of the upper limit by 1 until 30 stocks are selected.

**Rebalance:** Quarterly

**Index Distribution:** Via Eikon and SFTP

### TOP 10 CONSTITUENTS

Company Name	Sector	Weight
ORANGE SA	Technology	4.75%
GREAT-WEST LIFECO INC	Financials	4.75%
SAMPO PLC	Financials	4.61%
ITALGAS SPA	Utilities	4.45%
	Consumer Non-	
COLES GROUP LTD	Cyclicals	4.42%
ELISA OYJ	Technology	4.25%
REALTY INCOME CORP	Real Estate	4.17%
APA GROUP	Utilities	4.15%
FREENET AG	Technology	4.08%
KLEPIERRE SA	Real Estate	4.01%

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.

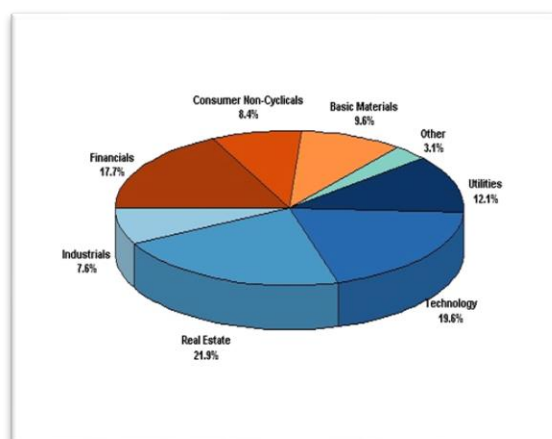
## HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (EUR)



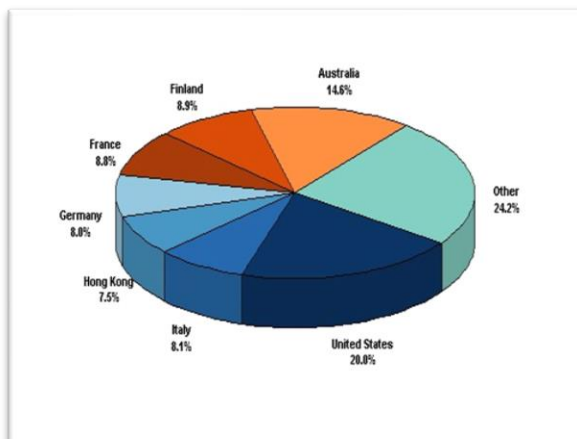
Price Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE GLOBAL EQUAL OPPORTUNITIES SELECT INDEX	8.41%	13.66%	-2.37%	-0.98%	1.60%
FR GLOBAL EQUITY PRICE RETURN INDEX	15.94%	27.17%	4.20%	9.19%	7.15%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE GLOBAL EQUAL OPPORTUNITIES SELECT INDEX	-16.44%	19.91%	-15.95%	2.08%	10.34%
FR GLOBAL EQUITY PRICE RETURN INDEX	12.67%	15.95%	-19.23%	18.78%	19.73%
Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE GLOBAL EQUAL OPPORTUNITIES SELECT INDEX	0.08	0.09	0.09	0.14	0.13
FR GLOBAL EQUITY PRICE RETURN INDEX	0.11	0.12	0.14	0.17	0.14
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE GLOBAL EQUAL OPPORTUNITIES SELECT INDEX	1.61	0.66	-0.26	-0.07	0.13
FR GLOBAL EQUITY PRICE RETURN INDEX	2.56	1.89	0.29	0.54	0.51

Data as of 15<sup>th</sup> October 2024

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



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