

# FTSE IX Global ESG Equal Weight Total Return Index

## FACTSHEET

### FTSE IX Global ESG Equal Weight Index

FTSE IX Global ESG Equal Weight Index offers an innovative benchmark for investors wishing to commit capital to companies 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 and net total return of publicly traded equities across the world that display relatively high ESG.

The constituents' universe is derived from FR Global Developed Index, which is called the parent index. The parent index is free float adjusted market capitalisation weighted index. It is a broad market index including large, mid and small caps.

### BENCHMARK REGULATION

Neither FTSE International Limited nor Refinitiv Benchmark Services (UK) Limited nor any other member of the London Stock Exchange Group plc group of companies, is the benchmark administrator of the FTSE IX Global ESG Equal Weight Index .

### AVAILABLE INDEX VARIANTS

- .TRESGQ1 - FTSE IX Global ESG Equal Weighted Price Only
- .TRESGQT1- FTSE IX Global ESG Equal Weighted Total Return Index.
- .TRESGQN1- FTSE IX Global ESG Equal Weighted Net Total Return Index

### INDEX CHARACTERISTICS

Index RIC	.TRESGQT1
Number of Constituents	557
	<b>Mkt Cap (USD Millions)</b>
Largest	2417126
Smallest	1207155
Average	1940168
Median	1942870

### Selection:

- Headquarters region, if blank, is updated using an ISO 3166 country/region table.
- Incorporation country must be one of the following: Australia, Belgium, Denmark, Germany, Finland, France, United Kingdom, Hong Kong, Ireland, Israel, Italy, Japan, Canada, Netherlands, New Zealand, Norway, Austria, Portugal, Sweden, Switzerland, Singapore, Spain, United States.

- Asset category must be blank or one of the following: "Fully Paid Ordinary Share", "Ordinary Share", or "Preference Share." No dual listings are included.
- Eliminate any company where all ESG scores are NA (i.e., ESG coverage does not exist).
- Eliminate any company where the average daily traded value is less than EUR 10 million (10.000.000).
- Based on region and sector, identify the three ESG scores (out of the ten gathered for each company) to be used. If all three scores are greater than the threshold value (.5 or 50%), ESG filter is passed: eliminate all candidates that do not pass the ESG filter.
- There is no specific minimum or maximum number of constituents. Any and all candidates passing the above filters become constituents.

**Rebalance:** Quarterly

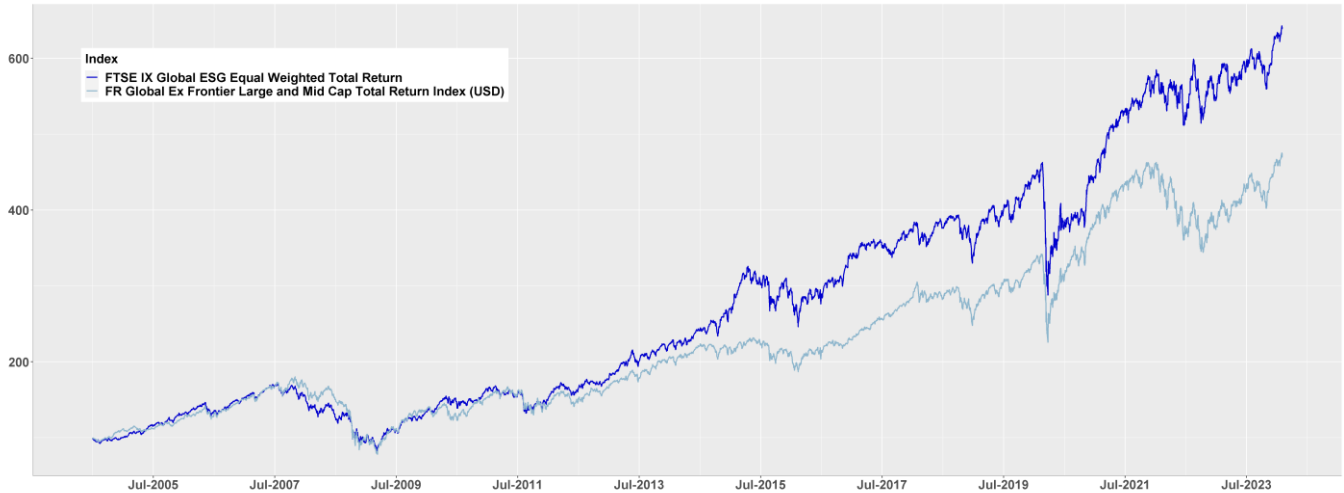
**Index Distribution:** Via Eikon and SFTP

### TOP 10 CONSTITUENTS

Company Name	Sector	Weight
NVIDIA CORP	Technology	0.22%
JUNIPER NETWORKS INC	Technology	0.22%
CELESTICA INC	Technology	0.22%
ADVANCED MICRO DEVICES INC	Technology	0.22%
PALO ALTO NETWORKS INC	Technology	0.21%
NETFLIX INC	Technology	0.21%
SAP SE	Technology	0.21%
	Consumer	
ACUITY BRANDS INC	Cyclicals	0.21%
ORGANON & CO	Healthcare	0.21%
INTERNATIONAL BUSINESS MACHINES CORP	Technology	0.21%

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.

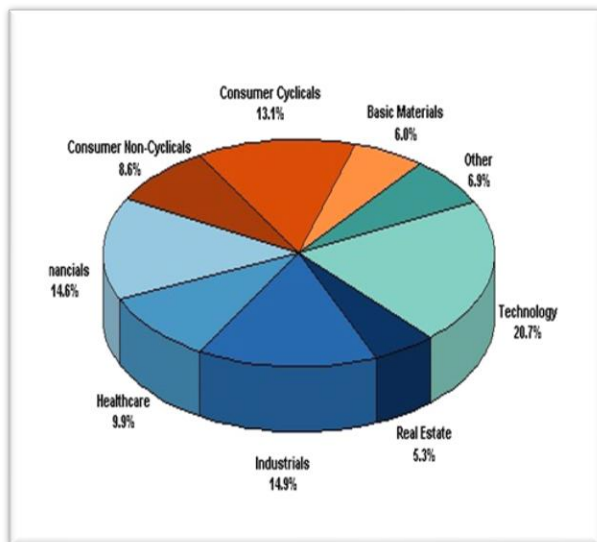
**HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (USD)**



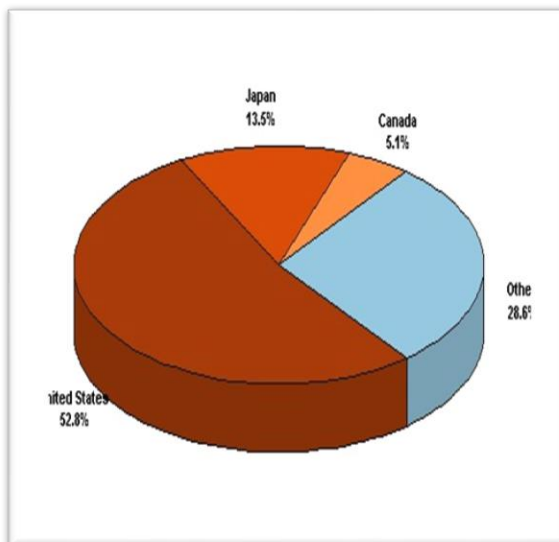
Total Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE IX GLOBAL ESG EQUAL WEIGHT TOTAL RETURN	1.16%	9.08%	6.28%	11.05%	10.62%
FR GLOBAL EX FRONTIER LARGE & MID TOTAL RETURN	0.66%	15.27%	3.35%	10.50%	8.52%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE IX GLOBAL ESG EQUAL WEIGHT TOTAL RETURN	0.63%	28.06%	-4.89%	15.16%	13.44%
FR GLOBAL EX FRONTIER LARGE & MID TOTAL RETURN	15.19%	19.16%	-17.36%	22.40%	7.44%
Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE IX GLOBAL ESG EQUAL WEIGHT TOTAL RETURN	0.10	0.13	0.12	0.17	0.15
FR GLOBAL EX FRONTIER LARGE & MID TOTAL RETURN	0.11	0.16	0.15	0.17	0.14
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE IX GLOBAL ESG EQUAL WEIGHT TOTAL RETURN	0.92	0.48	0.98	0.65	0.71
FR GLOBAL EX FRONTIER LARGE & MID TOTAL RETURN	1.44	0.21	0.47	0.61	0.60

Data as of 31<sup>st</sup> January 2024

**SECTOR WEIGHTS**



**COUNTRY WEIGHTS**



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