

FTSE IX Global ESG High Dividend Low Volatility Equal Weight Total Return Index

FACTSHEET

FTSE IX Global ESG High Dividend Low Volatility Equal Weight Index

FTSE IX Global ESG High Dividend Low Volatility 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

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AVAILABLE INDEX VARIANTS

- .TRESGZQ1- FTSE IX Global ESG High Dividend Low Volatility Equal Weighted Price Only Index
- .TRESGZQT1- FTSE IX Global ESG High Dividend Low Volatility Equal Weighted Total Return Index
- .TRESGZQN1- FTSE IX Global ESG High Dividend Low Volatility Equal Weighted Net Total Return Index

INDEX CHARACTERISTICS

Index RIC	.TRESGZQT1
Number of Constituents	81
	Mkt Cap (USD Millions)
Largest	15064111
Smallest	11403565
Average	12854539
Median	12835993

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: "Fully Paid Ordinary Share", "Ordinary Share", or "Preference Share." No dual listings are included.
- Eliminate: If all ESG scores are NA.
- 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.
- Index uses a percentile-based "high dividend yield/low volatility" filter, for the remaining candidates:
 - a. Determine the quartile values for the data item DPS mean yield, next 12 months.
 - b. Determine the median value for Annualized Realized Volatility.
 - c. Filter out any candidates with a dividend yield below the cutoff for the 75th percentile.
 - d. Filter out any candidates with a volatility below the median.
- 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
INTERNATIONAL BUSINESS MACHINES CORP	Technology	1.45%
REALTY INCOME CORP	Real Estate	1.35%
MS&AD INSURANCE GROUP HOLDINGS INC	Financials	1.33%
VERIZON COMM INC	Technology	1.32%
ERSTE GROUP BANK AG	Financials	1.32%
NATIONAL AUSTRALIA BANK LTD	Financials	1.31%
VOLKSWAGEN AG	Consumer Cyclical	1.31%
INDITEX S.A.	Consumer Cyclical	1.31%
ANZ GROUP HOLDINGS LTD	Financials	1.31%
VEOLIA ENVIRONNEMENT SA	Utilities	1.30%

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.

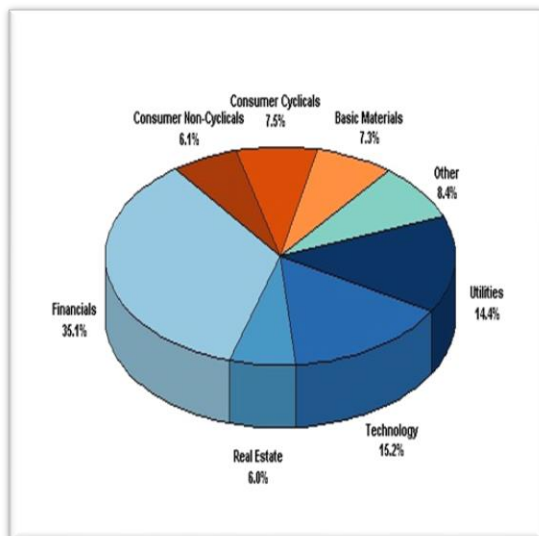
HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (USD)



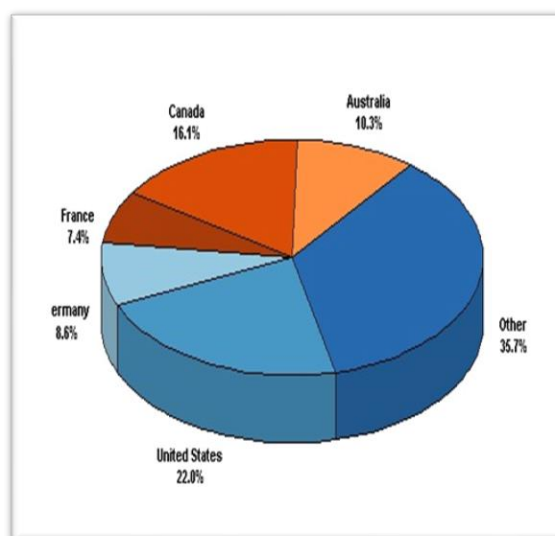
Total Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE IX GLOBAL ESG HIGH DIV LOW VOL EQ WT TR	0.67%	6.19%	12.13%	7.31%	7.13%
FR GLOBAL EX FRONTIER LARGE & MID TOTAL RETURN	0.66%	15.27%	6.83%	10.50%	8.52%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE IX GLOBAL ESG HIGH DIV LOW VOL EQ WT TR	-13.60%	28.67%	0.69%	11.21%	7.55%
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 HIGH DIV LOW VOL EQ WT TR	0.09	0.10	0.10	0.15	0.13
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 HIGH DIV LOW VOL EQ WT TR	0.72	0.49	1.26	0.49	0.53
FR GLOBAL EX FRONTIER LARGE & MID TOTAL RETURN	1.44	0.21	0.47	0.61	0.60

Data as of 31st January 2024

SECTOR WEIGHTS



COUNTRY WEIGHTS



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