

FTSE Global Resource Protection Select Index

FACTSHEET

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The Refinitiv Global Resource Protection Select Index captures the performance of stocks that tend to reduce the use of materials, energy or water, and to find more eco-efficient solutions by improving supply chain management. The index uses Resource Use Scores under ESG methodology to capture these criteria. The index excludes industries like Tobacco and Coal and also excludes companies that are in the business of Unconventional Oil & Gas Production and Drilling or are in the business of Arms & Ammunitions Manufacturing or Manufacturing for Military.

The index tracks the price return of 30 publicly traded equities across the world that display relatively high Resource Use scores, in addition to high dividend and low volatility.

The Refinitiv Global Resource Protection Select Index is float adjusted and market capitalization 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.

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 Global Resource Protection Select Index.

AVAILABLE INDEX VARIANTS

.TRGRPSE1- FTSE Global Resource Protection Select Index

.TRGRPSET1- FTSE Global Resource Protection Select TR Index

INDEX CHARACTERISTICS

Index RIC	.TRGRPSE1
Number of Constituents	30
	Mkt Cap (EUR Millions)
Largest	45114794
Smallest	24691016
Average	33501039
Median	32770488

Selection:

1. Index Universe is made up using FR Asia, FR Americas and FR Europe indices. 600 securities with highest free float market capitalization are taken from each region.

2. All eligible stocks with ADTV smaller than EUR 5mn are removed from the universe.
3. Next, remaining stocks are sorted based on their Refinitiv Resource Use scores, and the top 900 stocks with highest scores are selected.
4. Next, remaining stocks are sorted in descending order in terms of 12-month historical dividend yield and the top 120 (highest dividend yield) stocks are selected.
5. Next, stocks are sorted in ascending order in terms of volatility (maximum between the 3-month and 12-month historical volatility). For each economic sector, maximum 7 stocks are kept and for each country, maximum 5 stocks are kept. In both, selection is based on lowest volatility.
6. The final index composition is obtained by keeping the 30 stocks with the lowest volatilities.

Rebalance: Quarterly

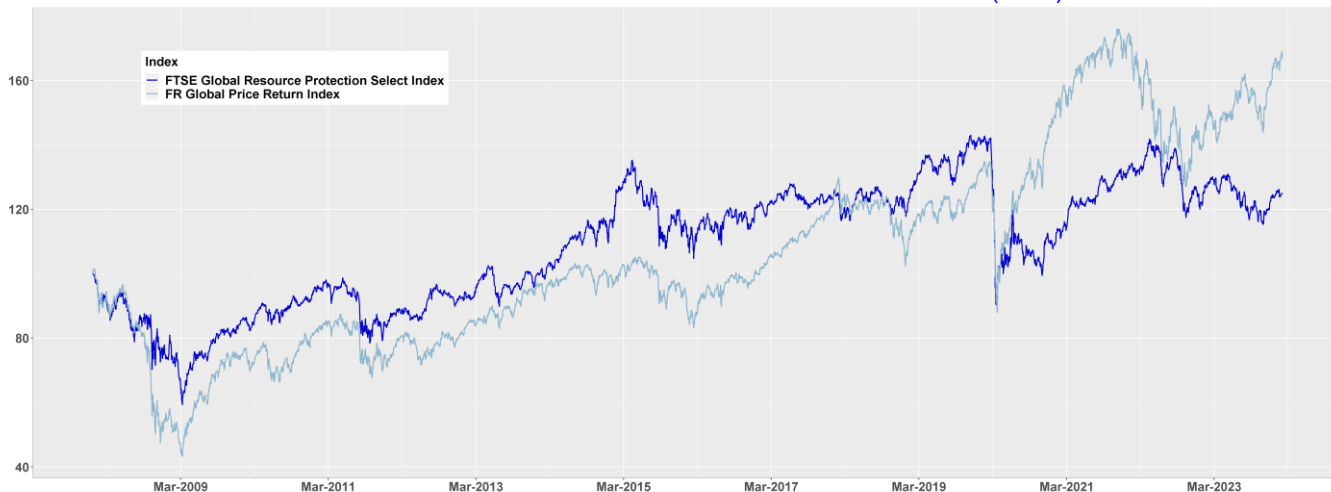
Index Distribution: Via Eikon and SFTP

TOP 10 CONSTITUENTS

Company Name	Sector	Weight
OVERSEA-CHINESE BANKING CORP LTD	Financials	4.49%
ORANGE SA	Technology	4.23%
COLES GROUP LTD	Consumer Non-Cyclicals	4.06%
UNITED OVERSEAS BANK LTD	Financials	3.93%
ASSICURAZIONI GENERALI SPA	Financials	3.89%
RED ELECTRICA CORPORACION SA	Utilities	3.82%
COMMONWEALTH BANK OF AUSTRALIA	Financials	3.68%
UNIPOL GRUPPO SPA	Financials	3.65%
MAPLETREE INDUSTRIAL TRUST	Real Estate	3.64%
BCE INC	Technology	3.63%

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.

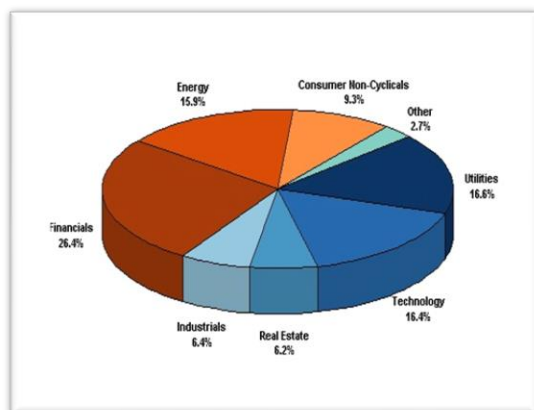
HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (EUR)



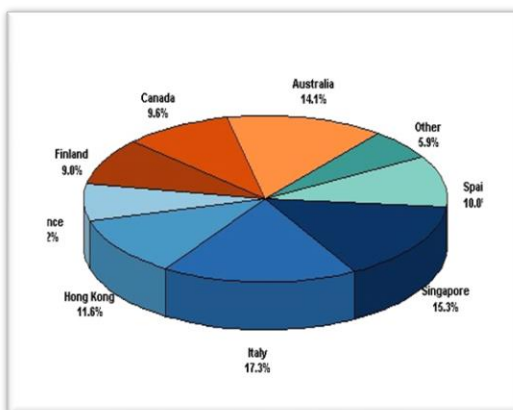
Price Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	0.32%	-2.10%	3.94%	-0.38%	2.19%
FR GLOBAL EQUITY PRICE RETURN INDEX	0.07%	11.22%	3.79%	7.42%	5.68%
Index Returns – By Year					
	2020	2021	2022	2023	2024
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	-21.51%	20.33%	-7.97%	2.82%	3.52%
FR GLOBAL EQUITY PRICE RETURN INDEX	12.67%	15.95%	-19.23%	18.78%	0.73%
Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	0.08	0.09	0.09	0.14	0.13
FR GLOBAL EQUITY PRICE RETURN INDEX	0.10	0.16	0.14	0.17	0.14
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FTSE GLOBAL RESOURCE PROTECTION SELECT INDEX	-0.25	-0.30	0.45	-0.03	0.17
FR GLOBAL EQUITY PRICE RETURN INDEX	1.07	0.03	0.27	0.44	0.41

Data as of 31st January 2024

SECTOR WEIGHTS



COUNTRY WEIGHTS



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