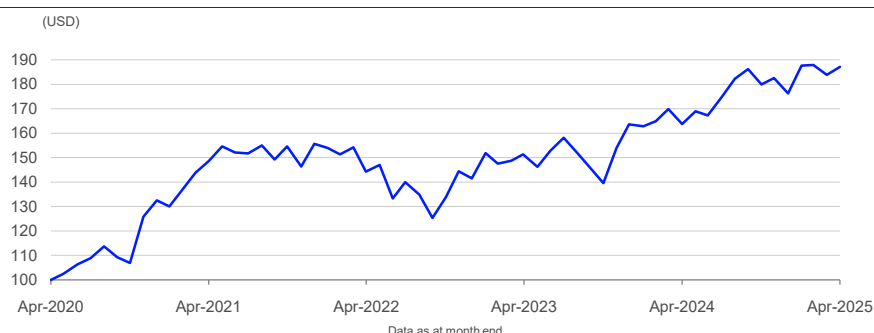


FTSE All-World Large/Mid Custom Diversity & Inclusion Equal Weight Net Tax Index

Data as at: 30 April 2025

The FTSE All-World Large/Mid Custom Diversity & Inclusion Equal Weight Index offers an innovative benchmark for fund managers and investors wishing to commit capital to companies that actively invest in and promote diversity & inclusion (D&I) values and principles in the running of their businesses. The index utilizes the Diversity and Inclusion scores of constituents of the parent index and selection of 100 securities aims to reflect the principles and impact of inclusion & diversity.

5-Year Performance - Net Return



— FTSE All-World Large/Mid Custom Diversity & Inclusion Equal

Performance and Volatility - Net Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World Large/Mid Custom Diversity & Inclusion Equal	-0.3	4.0	6.2	14.3	29.7	87.2	9.0	13.4	12.7	15.5	16.0

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Net Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE All-World Large/Mid Custom Diversity & Inclusion Equal	-3.7	9.7	28.5	-10.2	21.5	10.5	17.5	-9.1	15.6	7.7

Return/Risk Ratio and Drawdown - Net Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World Large/Mid Custom Diversity & Inclusion Equal	1.1	0.6	0.8	0.6	-13.5	-15.8	-22.1	-34.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Coverage

The index is a subset of the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated end of day based on price, total return and Net return methodologies.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Societe Generale	France	Banks	100,550	1.63
Coca-Cola HBC AG	UK	Beverages	94,016	1.52
Banco Santander	Spain	Banks	85,815	1.39
Gold Fields	South Africa	Precious Metals and Mining	81,943	1.33
Allianz SE	Germany	Non-life Insurance	79,801	1.29
Telefonica	Spain	Telecommunications Service Providers	79,117	1.28
Redeia Corporation	Spain	Electricity	78,497	1.27
Mediobanca	Italy	Investment Banking and Brokerage Services	78,288	1.27
Snam	Italy	Oil Gas and Coal	78,073	1.26
Danone	France	Food Producers	77,567	1.25
Totals			833,668	13.48

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	6	327,571	5.30
1510	Telecommunications	1	79,117	1.28
2010	Health Care	8	451,726	7.31
3010	Banks	13	903,745	14.62
3020	Financial Services	7	432,412	6.99
3030	Insurance	11	719,951	11.64
4010	Automobiles and Parts	3	195,498	3.16
4020	Consumer Products and Services	6	347,008	5.61
4030	Media	4	222,328	3.60
4050	Travel and Leisure	1	65,037	1.05
4510	Food Beverage and Tobacco	4	283,675	4.59
4520	Personal Care Drug and Grocery Stores	8	524,704	8.49
5020	Industrial Goods and Services	17	985,658	15.94
5510	Basic Resources	1	81,943	1.33
5520	Chemicals	2	131,252	2.12
6010	Energy	2	134,237	2.17
6510	Utilities	4	297,563	4.81
Totals		98	6,183,429	100.00

INFORMATION

Index Universe

FTSE All-World Large/Mid Custom Net Tax Index

Index Launch

10 March 2025

Base Date

30 June 2009

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR

Review Dates

Annually in September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	3	184,368	2.98
Brazil	1	73,840	1.19
Canada	3	184,696	2.99
China	2	137,474	2.22
France	8	537,777	8.70
Germany	3	196,415	3.18
Greece	1	76,423	1.24
India	1	51,557	0.83
Italy	7	518,923	8.39
Japan	4	278,714	4.51
Korea	1	57,087	0.92
Netherlands	2	119,520	1.93
Norway	1	67,924	1.10
South Africa	3	217,066	3.51
Spain	3	243,430	3.94
Switzerland	4	242,867	3.93
Taiwan	11	663,829	10.74
UK	11	704,691	11.40
USA	29	1,626,827	26.31
Totals	98	6,183,429	100.00

Index Characteristics

Attributes	FTSE All-World Large/Mid Custom Diversity & Inclusion Equal
Number of constituents	98
Net MCap (USDm)	6,183,429
Dividend Yield %	2.56
Constituent Sizes (Net MCap USDm)	
Average	63,096
Largest	100,550
Smallest	36,839
Median	62,021
Weight of Largest Constituent (%)	1.63
Top 10 Holdings (% Index MCap)	13.48

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