

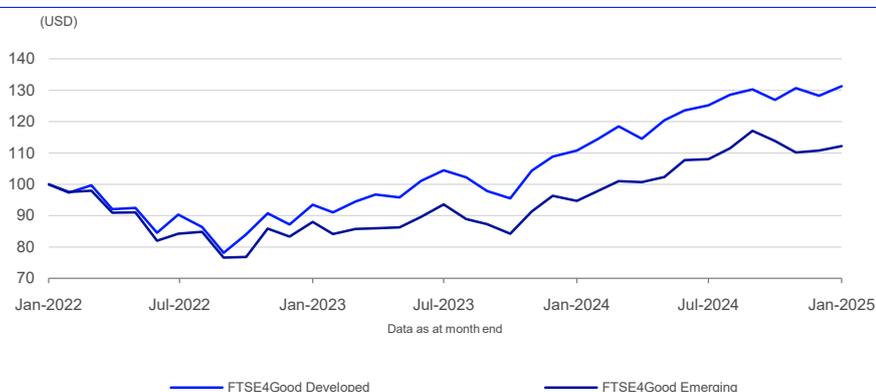
# FTSE4Good Index Series

Data as at: 31 January 2025

Launched in 2001, the FTSE4Good Index Series is a series of benchmark and tradable indexes for ESG (Environmental, Social and Governance) investors. The index series is derived from the FTSE Global Equity Index Series and is a tool for investors seeking to invest in companies that demonstrate good sustainability practices. It also supports investors that wish to encourage positive change in corporate behavior and align their portfolios with their values. The FTSE4Good criteria is applied to the FTSE Developed Index Series and the FTSE Emerging Index Series, which cover over 23 developed countries and 20 emerging countries. FTSE Russell has also partnered with a number of stock exchanges to create partnership indices with the FTSE4Good criteria.

Criteria are developed using an extensive market consultation process and are approved by an independent committee of experts. A broad range of stakeholders help shape the criteria, including NGOs, governmental bodies, consultants, academics, the investment community and the corporate sector. To remain consistent with market expectations and developments in ESG practice, the inclusion criteria are revised regularly. FTSE Russell engages with companies that no longer meet the standards and they are given a period of grace to try and improve their scores. If there is no improvement then the company is deleted from the index series. The criteria have been designed to help investors minimise ESG risks. Companies with the largest risk and impacts have to meet additional sector specific criteria.

## 3-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE4Good Developed	3.4	4.9	2.3	18.6	31.3	80.5	9.5	12.5	11.1	15.6	17.7
FTSE4Good Emerging	-1.4	3.8	1.2	18.4	12.2	44.5	3.9	7.6	13.0	15.0	19.3

\* 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 - Total Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE4Good Developed	-0.3	7.1	24.1	-8.2	30.1	15.2	23.6	-16.5	24.8	17.9
FTSE4Good Emerging	-	15.7	32.0	-10.5	19.5	9.1	12.3	-16.6	15.6	15.1

## FEATURES

### Transparency

Index governance is overseen by the independent FTSE Russell ESG Advisory Committee, made up of leading global responsible investment market practitioners and experts on global Environmental, Social and Governance (ESG) principles and criteria used to determine comparative corporate ESG performance.

### Criteria

Companies need to meet a variety of environmental, social and governance criteria to meet the inclusion requirements – please see [www.ftserussell.com](http://www.ftserussell.com) for details

### Objective

The indexes are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

### Investability

Stocks are selected and weighted to ensure that the indexes are investable.

### Liquidity

Stocks are screened to ensure that the indexes are tradable.

### Availability

The indexes are calculated based on price and total return methodologies, both real time and end-of-day.

### Industry Classification Benchmark (ICB)

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

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Developed	1.6	0.6	0.7	0.7	-9.0	-23.8	-33.9	-33.9
FTSE4Good Emerging	1.4	0.2	0.4	-	-10.0	-26.9	-35.4	-

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

## Top 10 Constituents - Developed

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,373,188	7.31
Microsoft Corp	USA	Software and Computer Services	3,082,473	6.68
Nvidia	USA	Technology Hardware and Equipment	2,805,938	6.08
Alphabet Class A	USA	Software and Computer Services	1,197,534	2.59
Broadcom	USA	Technology Hardware and Equipment	1,004,730	2.18
Alphabet Class C	USA	Software and Computer Services	996,308	2.16
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	648,411	1.40
Visa	USA	Industrial Support Services	537,764	1.16
Unitedhealth Group	USA	Health Care Providers	498,196	1.08
Mastercard CL A	USA	Industrial Support Services	452,286	0.98
<b>Totals</b>			<b>14,596,829</b>	<b>31.62</b>

## Top 10 Constituents - Emerging

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	832,414	18.30
Reliance Industries	India	Oil Gas and Coal	96,989	2.13
Xiaomi (P Chip)	China	Telecommunications Equipment	79,922	1.76
Infosys	India	Software and Computer Services	76,093	1.67
China Construction Bank (H)	China	Banks	75,839	1.67
MediaTek	Taiwan	Technology Hardware and Equipment	66,248	1.46
ICICI Bank	India	Banks	66,049	1.45
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	65,586	1.44
JD.com (P Chip)	China	Retailers	51,290	1.13
Bharti Airtel	India	Telecommunications Service Providers	47,192	1.04
<b>Totals</b>			<b>1,457,624</b>	<b>32.05</b>

## INFORMATION

## Index Universe

FTSE Developed and FTSE Emerging Indexes

## Index Launch

1 November 2001

## Base Date

29 June 2001

## Base Value

5000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

Real-time and end-of-day indexes available

## End-of-Day Distribution

Via FTP and email

## Currency

USD, GBP, EUR, JPY

## Review Dates

Semi-annually in June and December

## Country/Market Breakdown - Developed

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	72	1,219,815	2.64
Austria	6	35,945	0.08
Belgium	7	111,020	0.24
Canada	26	1,101,917	2.39
Denmark	14	399,439	0.87
Finland	11	129,906	0.28
France	56	1,615,606	3.50
Germany	40	1,342,901	2.91
Hong Kong	40	274,739	0.60
Ireland	2	26,937	0.06
Israel	5	48,737	0.11
Italy	26	438,866	0.95
Japan	262	3,397,335	7.36
Korea	60	256,696	0.56
Netherlands	25	640,183	1.39
New Zealand	4	25,037	0.05
Norway	12	92,978	0.20
Poland	7	45,937	0.10
Portugal	4	24,984	0.05
Singapore	21	221,987	0.48
Spain	23	488,240	1.06
Sweden	34	439,673	0.95
Switzerland	32	1,460,431	3.16
UK	86	2,335,492	5.06
USA	262	29,985,959	64.96
<b>Totals</b>	<b>1137</b>	<b>46,160,758</b>	<b>100.00</b>

## Country/Market Breakdown - Emerging

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	56	186,495	4.10
Chile	16	39,615	0.87
China	186	673,755	14.82
Colombia	4	10,105	0.22
Czech Rep.	2	4,411	0.10
Egypt	1	3,799	0.08
Greece	15	36,638	0.81
Hungary	3	18,885	0.42
Iceland	1	1,669	0.04
India	130	1,017,537	22.38
Indonesia	15	80,562	1.77
Kuwait	4	57,523	1.26
Malaysia	36	137,473	3.02
Mexico	19	123,004	2.70
Philippines	13	34,121	0.75
Qatar	1	20,365	0.45
Romania	2	7,307	0.16
Saudi Arabia	4	37,369	0.82
South Africa	36	236,362	5.20
Taiwan	116	1,558,733	34.28
Thailand	46	140,981	3.10
Turkiye	36	51,244	1.13
UAE	10	69,583	1.53
<b>Totals</b>	<b>752</b>	<b>4,547,536</b>	<b>100.00</b>

## ICB Industry Breakdown

ICB Code		FTSE4Good Developed			FTSE4Good Emerging		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	112	17,194,938	37.25	79	1,452,973	31.95
15	Telecommunications	36	1,316,104	2.85	40	272,956	6.00
20	Health Care	81	5,134,024	11.12	57	165,943	3.65
30	Financials	211	7,251,307	15.71	152	1,181,393	25.98
35	Real Estate	62	576,828	1.25	26	71,735	1.58
40	Consumer Discretionary	165	3,618,165	7.84	77	313,287	6.89
45	Consumer Staples	86	1,862,780	4.04	65	226,003	4.97
50	Industrials	209	5,590,433	12.11	102	309,627	6.81
55	Basic Materials	90	1,454,636	3.15	62	191,162	4.20
60	Energy	42	1,491,152	3.23	35	178,715	3.93
65	Utilities	43	670,392	1.45	57	183,744	4.04
<b>Totals</b>		<b>1137</b>	<b>46,160,758</b>	<b>100.00</b>	<b>752</b>	<b>4,547,536</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1137	752
Net MCap (USDm)	46,160,758	4,547,536
Dividend Yield %	1.87	2.72
Constituent Sizes (Net MCap USDm)		
Average	40,599	6,047
Largest	3,373,188	832,414
Smallest	116	23
Median	10,556	2,522
Weight of Largest Constituent (%)	7.31	18.30
Top 10 Holdings (% Index MCap)	31.62	32.05

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