

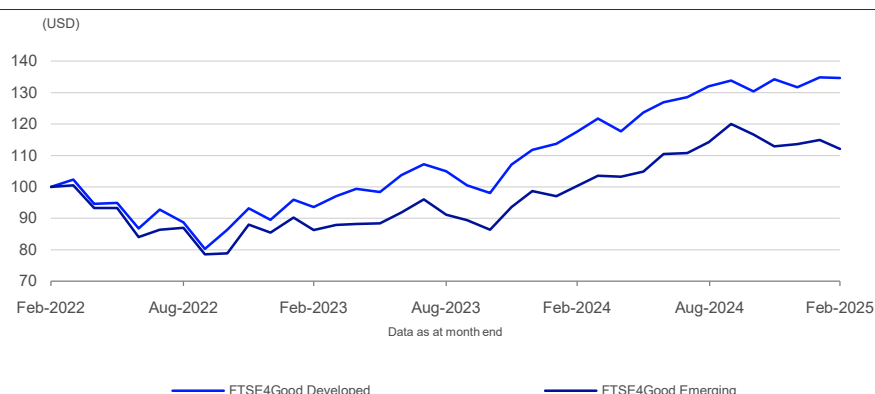
FTSE4Good Index Series

Data as at: 28 February 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. 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.

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. 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.

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	0.3	2.0	2.2	14.5	34.7	97.1	10.4	14.5	11.3	15.4	17.1
FTSE4Good Emerging	-0.7	-1.9	-1.3	11.8	12.1	51.6	3.9	8.7	13.4	14.8	19.0

* 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 - 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 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	1.3	0.7	0.9	0.7	-9.0	-23.1	-28.1	-33.9
FTSE4Good Emerging	0.9	0.3	0.5	-	-10.0	-24.2	-30.2	-

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	3,456,660	7.51
Microsoft Corp	USA	Software and Computer Services	2,948,275	6.40
Nvidia	USA	Technology Hardware and Equipment	2,919,278	6.34
Alphabet Class A	USA	Software and Computer Services	999,491	2.17
Broadcom	USA	Technology Hardware and Equipment	905,560	1.97
Alphabet Class C	USA	Software and Computer Services	834,553	1.81
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	735,990	1.60
Visa	USA	Industrial Support Services	570,663	1.24
Mastercard CL A	USA	Industrial Support Services	469,289	1.02
Unitedhealth Group	USA	Health Care Providers	436,179	0.95
Totals			14,275,939	31.01

Top 10 Constituents - Emerging

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	760,777	17.21
Xiaomi (P Chip)	China	Telecommunications Equipment	108,408	2.45
Reliance Industries	India	Oil Gas and Coal	91,073	2.06
China Construction Bank (H)	China	Banks	79,107	1.79
MediaTek	Taiwan	Technology Hardware and Equipment	68,333	1.55
Infosys	India	Software and Computer Services	67,624	1.53
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	63,237	1.43
ICICI Bank	India	Banks	62,838	1.42
JD.com (P Chip)	China	Retailers	52,601	1.19
Bharti Airtel	India	Telecommunications Service Providers	45,102	1.02
Totals			1,399,100	31.66

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	1,169,837	2.54
Austria	6	38,681	0.08
Belgium	7	121,952	0.26
Canada	26	1,098,884	2.39
Denmark	14	423,146	0.92
Finland	11	135,552	0.29
France	56	1,646,049	3.58
Germany	40	1,386,972	3.01
Hong Kong	40	298,227	0.65
Ireland	2	29,387	0.06
Israel	5	50,986	0.11
Italy	26	465,154	1.01
Japan	262	3,347,212	7.27
Korea	60	246,680	0.54
Netherlands	25	625,033	1.36
New Zealand	4	23,248	0.05
Norway	12	92,983	0.20
Poland	7	49,550	0.11
Portugal	4	25,434	0.06
Singapore	21	226,452	0.49
Spain	23	534,730	1.16
Sweden	34	456,556	0.99
Switzerland	32	1,511,012	3.28
UK	85	2,384,171	5.18
USA	263	29,649,484	64.40
Totals	1137	46,037,370	100.00

Country/Market Breakdown - Emerging

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	56	176,695	4.00
Chile	16	41,355	0.94
China	182	719,641	16.28
Colombia	4	10,716	0.24
Czech Rep.	2	4,889	0.11
Egypt	1	3,742	0.08
Greece	15	37,839	0.86
Hungary	3	19,075	0.43
Iceland	1	1,597	0.04
India	130	938,524	21.24
Indonesia	15	66,534	1.51
Kuwait	4	60,062	1.36
Malaysia	35	134,882	3.05
Mexico	19	126,865	2.87
Philippines	13	35,215	0.80
Qatar	1	20,243	0.46
Romania	2	7,580	0.17
Saudi Arabia	4	35,037	0.79
South Africa	36	237,999	5.39
Taiwan	116	1,492,601	33.77
Thailand	46	129,581	2.93
Turkiye	36	48,452	1.10
UAE	10	70,304	1.59
Totals	747	4,419,430	100.00

ICB Industry Breakdown

		FTSE4Good Developed			FTSE4Good Emerging		
ICB Code		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	113	16,624,544	36.11	79	1,371,650	31.04
15	Telecommunications	36	1,362,354	2.96	40	296,817	6.72
20	Health Care	81	5,252,640	11.41	57	166,775	3.77
30	Financials	211	7,462,432	16.21	150	1,171,960	26.52
35	Real Estate	62	578,552	1.26	26	72,626	1.64
40	Consumer Discretionary	165	3,589,696	7.80	77	304,468	6.89
45	Consumer Staples	86	1,968,375	4.28	65	218,400	4.94
50	Industrials	208	5,540,117	12.03	101	293,534	6.64
55	Basic Materials	90	1,472,666	3.20	62	184,380	4.17
60	Energy	42	1,498,383	3.25	35	168,212	3.81
65	Utilities	43	687,610	1.49	55	170,607	3.86
Totals		1137	46,037,370	100.00	747	4,419,430	100.00

Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1137	747
Net MCap (USDm)	46,037,370	4,419,430
Dividend Yield %	1.89	2.79
Constituent Sizes (Net MCap USDm)		
Average	40,490	5,916
Largest	3,456,660	760,777
Smallest	117	19
Median	10,754	2,408
Weight of Largest Constituent (%)	7.51	17.21
Top 10 Holdings (% Index MCap)	31.01	31.66

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