

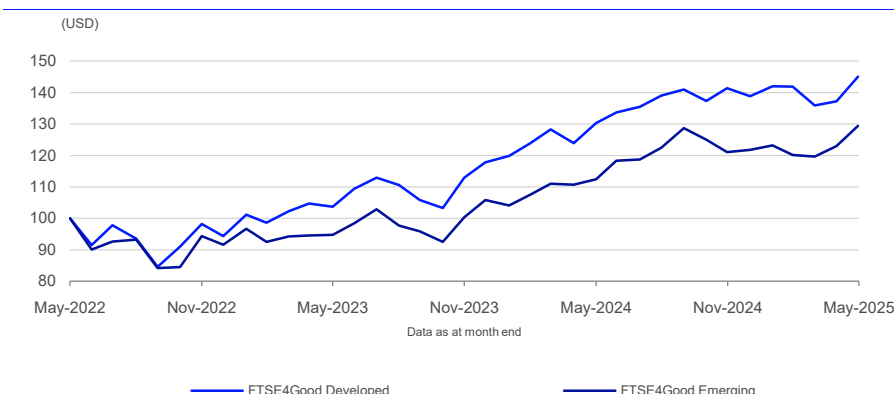
# FTSE4Good Index Series

Data as at: 30 May 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	2.2	2.6	4.5	11.3	45.1	100.8	13.2	15.0	15.2	14.9	15.5
FTSE4Good Emerging	7.7	6.9	6.3	15.1	29.4	85.0	9.0	13.1	16.2	16.1	15.3

\* 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	0.8	0.9	1.0	0.7	-16.1	-16.6	-26.0	-33.9
FTSE4Good Emerging	0.8	0.6	0.9	-	-17.1	-17.5	-27.4	-37.9

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 %
Microsoft Corp	USA	Software and Computer Services	3,418,897	7.33
Nvidia	USA	Technology Hardware and Equipment	3,157,878	6.77
Apple Inc.	USA	Technology Hardware and Equipment	2,955,229	6.33
Broadcom	USA	Technology Hardware and Equipment	1,111,783	2.38
Alphabet Class A	USA	Software and Computer Services	1,008,061	2.16
Alphabet Class C	USA	Software and Computer Services	837,606	1.79
Visa	USA	Industrial Support Services	629,108	1.35
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	589,724	1.26
Mastercard CL A	USA	Industrial Support Services	476,854	1.02
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	373,882	0.80
Totals			14,559,021	31.19

Top 10 Constituents - Emerging

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	774,506	16.40
Xiaomi (P Chip)	China	Telecommunications Equipment	110,840	2.35
Reliance Industries	India	Oil Gas and Coal	110,259	2.34
ICICI Bank	India	Banks	88,397	1.87
China Construction Bank (H)	China	Banks	83,808	1.77
Infosys	India	Software and Computer Services	64,026	1.36
MediaTek	Taiwan	Technology Hardware and Equipment	62,225	1.32
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	62,075	1.31
Bharti Airtel	India	Telecommunications Service Providers	56,059	1.19
Naspers	South Africa	Software and Computer Services	46,499	0.98
Totals			1,458,695	30.89

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	68	1,232,308	2.64
Austria	5	42,358	0.09
Belgium	7	142,342	0.30
Canada	26	1,174,963	2.52
Denmark	14	380,733	0.82
Finland	11	149,267	0.32
France	52	1,691,630	3.62
Germany	40	1,543,609	3.31
Hong Kong	39	312,994	0.67
Ireland	2	34,139	0.07
Israel	5	61,031	0.13
Italy	26	540,417	1.16
Japan	258	3,574,965	7.66
Korea	58	277,345	0.59
Netherlands	24	674,107	1.44
New Zealand	4	24,651	0.05
Norway	12	101,824	0.22
Poland	7	59,059	0.13
Portugal	4	28,678	0.06
Singapore	21	232,630	0.50
Spain	22	618,084	1.32
Sweden	33	457,727	0.98
Switzerland	32	1,570,290	3.36
UK	83	2,401,183	5.14
USA	260	29,347,053	62.88
<b>Totals</b>	<b>1113</b>	<b>46,673,386</b>	<b>100.00</b>

## Country/Market Breakdown - Emerging

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	54	211,091	4.47
Chile	16	44,610	0.94
China	181	731,859	15.50
Colombia	3	5,544	0.12
Czech Rep.	2	5,372	0.11
Egypt	1	4,172	0.09
Greece	14	46,717	0.99
Hungary	3	23,155	0.49
Iceland	1	1,868	0.04
India	130	1,092,775	23.14
Indonesia	15	78,878	1.67
Kuwait	4	60,475	1.28
Malaysia	35	134,259	2.84
Mexico	18	147,629	3.13
Philippines	13	39,427	0.84
Qatar	1	20,669	0.44
Romania	2	8,262	0.17
Saudi Arabia	4	27,630	0.59
South Africa	36	274,847	5.82
Taiwan	115	1,521,186	32.22
Thailand	43	128,200	2.72
Turkiye	36	39,029	0.83
UAE	10	74,082	1.57
<b>Totals</b>	<b>737</b>	<b>4,721,737</b>	<b>100.00</b>

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	110	17,204,738	36.86	79	1,387,367	29.38
15	Telecommunications	36	1,403,433	3.01	39	320,726	6.79
20	Health Care	81	4,711,559	10.09	57	186,008	3.94
30	Financials	209	7,786,002	16.68	149	1,303,980	27.62
35	Real Estate	62	597,140	1.28	26	77,631	1.64
40	Consumer Discretionary	156	3,419,733	7.33	72	307,751	6.52
45	Consumer Staples	85	2,089,277	4.48	65	239,271	5.07
50	Industrials	206	5,740,793	12.30	101	313,069	6.63
55	Basic Materials	85	1,494,578	3.20	62	209,748	4.44
60	Energy	41	1,460,425	3.13	34	193,997	4.11
65	Utilities	42	765,708	1.64	53	182,190	3.86
Totals		1113	46,673,386	100.00	737	4,721,737	100.00

Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1113	737
Net MCap (USDm)	46,673,386	4,721,737
Dividend Yield %	1.95	2.82
Constituent Sizes (Net MCap USDm)		
Average	41,935	6,407
Largest	3,418,897	774,506
Smallest	107	19
Median	11,678	2,620
Weight of Largest Constituent (%)	7.33	16.40
Top 10 Holdings (% Index MCap)	31.19	30.89

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