

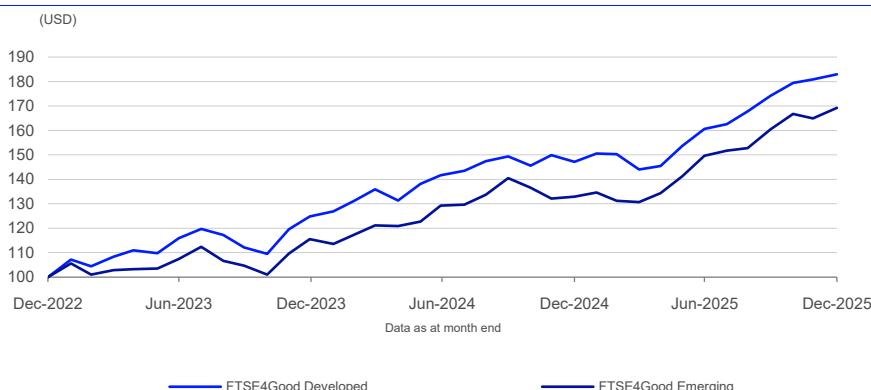
**FTSE Russell** Factsheet

# FTSE4Good Index Series

Data as at: 31 December 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	5.0	13.9	24.4	24.4	83.0	88.9	22.3	13.6	14.2	12.4	14.1
FTSE4Good Emerging	5.4	13.1	27.3	27.3	69.2	58.6	19.2	9.7	14.9	14.6	13.8

\* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE4Good Developed	7.1	24.1	-8.2	30.1	15.2	23.6	-16.5	24.8	17.9	24.4
FTSE4Good Emerging	15.7	32.0	-10.5	19.5	9.1	12.3	-16.6	15.6	15.1	27.3

**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	1.7	1.8	1.0	0.9	-16.1	-16.1	-26.0	-33.9
FTSE4Good Emerging	1.8	1.3	0.7	0.7	-13.6	-17.1	-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 %
Nvidia	USA	Technology Hardware and Equipment	4,356,217	7.79
Apple Inc.	USA	Technology Hardware and Equipment	3,955,520	7.08
Microsoft Corp	USA	Software and Computer Services	3,579,620	6.41
Alphabet Class A	USA	Software and Computer Services	1,815,794	3.25
Broadcom	USA	Technology Hardware and Equipment	1,595,222	2.85
Alphabet Class C	USA	Software and Computer Services	1,482,277	2.65
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	859,250	1.54
Visa	USA	Industrial Support Services	589,190	1.05
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	497,026	0.89
Mastercard CL A	USA	Industrial Support Services	458,337	0.82
<b>Totals</b>			<b>19,188,453</b>	<b>34.33</b>

## Top 10 Constituents - Emerging

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1,197,705	18.64
HDFC Bank	India	Banks	124,951	1.94
Reliance Industries	India	Oil Gas and Coal	119,036	1.85
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	89,118	1.39
Xiaomi (P Chip)	China	Telecommunications Equipment	87,014	1.35
China Construction Bank (H)	China	Banks	86,317	1.34
ICICI Bank	India	Banks	78,805	1.23
Meituan Dianping (P Chip)	China	Software and Computer Services	70,642	1.10
MediaTek	Taiwan	Technology Hardware and Equipment	66,639	1.04
Bharti Airtel	India	Telecommunications Service Providers	65,440	1.02
<b>Totals</b>			<b>1,985,667</b>	<b>30.91</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	71	1,320,557	2.36
Austria	7	70,091	0.13
Belgium	7	153,617	0.27
Canada	38	1,580,341	2.83
Denmark	14	337,370	0.60
Finland	12	215,846	0.39
France	53	1,804,676	3.23
Germany	43	1,626,925	2.91
Hong Kong	40	354,007	0.63
Ireland	3	56,398	0.10
Israel	5	79,518	0.14
Italy	29	645,894	1.16
Japan	281	4,076,362	7.29
Korea	69	588,117	1.05
Netherlands	24	877,454	1.57
New Zealand	5	29,172	0.05
Norway	12	103,641	0.19
Poland	7	77,880	0.14
Portugal	4	31,727	0.06
Singapore	23	275,587	0.49
Spain	22	799,137	1.43
Sweden	35	592,223	1.06
Switzerland	36	1,766,534	3.16
UK	81	2,606,872	4.66
USA	258	35,817,840	64.09
<b>Totals</b>	<b>1179</b>	<b>55,887,787</b>	<b>100.00</b>

## Country/Market Breakdown - Emerging

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	55	255,669	3.98
Chile	17	62,046	0.97
China	298	1,191,621	18.55
Colombia	5	14,863	0.23
Czech Rep.	2	6,605	0.10
Egypt	1	5,480	0.09
Greece	17	60,328	0.94
Hungary	4	34,294	0.53
Iceland	3	5,000	0.08
India	171	1,363,488	21.22
Indonesia	20	69,190	1.08
Kuwait	5	64,886	1.01
Malaysia	36	155,819	2.43
Mexico	22	176,524	2.75
Philippines	16	40,346	0.63
Qatar	2	34,235	0.53
Romania	3	12,668	0.20
Saudi Arabia	7	51,772	0.81
South Africa	36	394,650	6.14
Taiwan	123	2,141,814	33.34
Thailand	42	137,091	2.13
Turkiye	43	47,030	0.73
UAE	12	99,318	1.55
<b>Totals</b>	<b>940</b>	<b>6,424,735</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	116	22,465,753	40.20	101	2,047,986	31.88
15	Telecommunications	37	1,501,355	2.69	42	338,486	5.27
20	Health Care	88	5,652,579	10.11	71	241,309	3.76
30	Financials	218	9,190,456	16.44	192	1,741,495	27.11
35	Real Estate	65	775,210	1.39	35	109,369	1.70
40	Consumer Discretionary	166	3,710,165	6.64	101	362,586	5.64
45	Consumer Staples	86	1,962,824	3.51	70	258,441	4.02
50	Industrials	220	6,259,381	11.20	143	448,294	6.98
55	Basic Materials	90	1,783,934	3.19	81	432,013	6.72
60	Energy	45	1,669,191	2.99	42	230,250	3.58
65	Utilities	48	916,937	1.64	62	214,507	3.34
<b>Totals</b>		<b>1179</b>	<b>55,887,787</b>	<b>100.00</b>	<b>940</b>	<b>6,424,735</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1179	940
Net MCap (USDm)	55,887,787	6,424,735
Dividend Yield %	1.73	2.60
Constituent Sizes (Net MCap USDm)		
Average	47,403	6,835
Largest	4,356,217	1,197,705
Smallest	127	26
Median	12,442	2,474
Weight of Largest Constituent (%)	7.79	18.64
Top 10 Holdings (% Index MCap)	34.33	30.91

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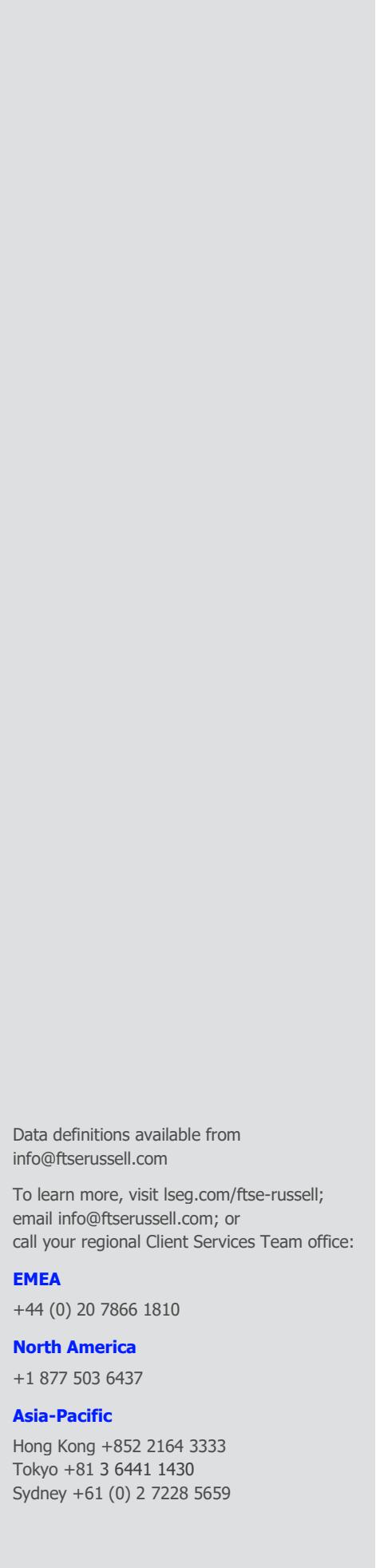
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