

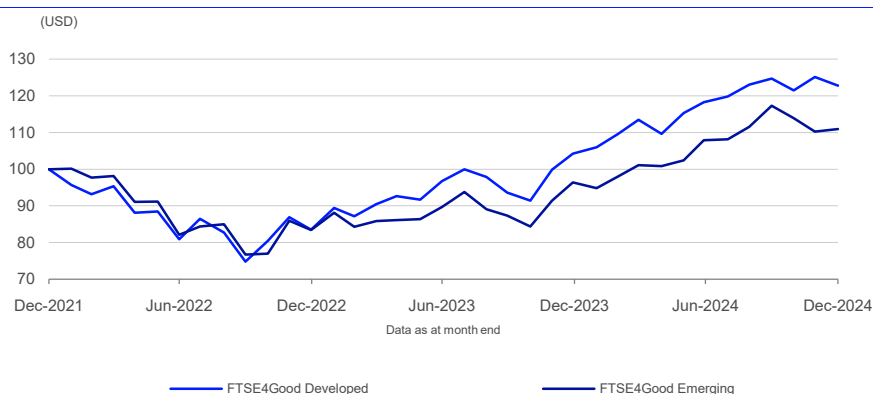
FTSE4Good Index Series

Data as at: 31 December 2024

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	-1.5	3.8	17.9	17.9	22.8	74.8	7.1	11.8	10.8	16.0	17.7
FTSE4Good Emerging	-5.4	2.9	15.1	15.1	11.0	35.9	3.5	6.3	13.1	15.0	19.4

* 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	1.6	0.5	0.7	0.7	-9.0	-26.0	-33.9	-33.9
FTSE4Good Emerging	1.1	0.2	0.3	-	-10.0	-27.4	-37.6	-

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	3,579,296	7.93
Nvidia	USA	Technology Hardware and Equipment	3,138,248	6.95
Microsoft Corp	USA	Software and Computer Services	3,130,300	6.93
Alphabet Class A	USA	Software and Computer Services	1,111,133	2.46
Broadcom	USA	Technology Hardware and Equipment	1,052,726	2.33
Alphabet Class C	USA	Software and Computer Services	922,845	2.04
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	617,169	1.37
Visa	USA	Industrial Support Services	497,235	1.10
Unitedhealth Group	USA	Health Care Providers	464,556	1.03
Mastercard CL A	USA	Industrial Support Services	428,786	0.95
Totals			14,942,293	33.10

Top 10 Constituents - Emerging

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	787,051	17.49
Reliance Industries	India	Oil Gas and Coal	94,274	2.10
China Construction Bank (H)	China	Banks	77,872	1.73
Infosys	India	Software and Computer Services	76,992	1.71
Xiaomi (P Chip)	China	Telecommunications Equipment	72,212	1.61
ICICI Bank	India	Banks	68,361	1.52
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	66,928	1.49
MediaTek	Taiwan	Technology Hardware and Equipment	63,877	1.42
Bharti Airtel	India	Telecommunications Service Providers	46,613	1.04
JD.com (P Chip)	China	Retailers	44,593	0.99
Totals			1,398,775	31.09

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	1,159,754	2.57
Austria	6	34,701	0.08
Belgium	7	110,221	0.24
Canada	26	1,078,643	2.39
Denmark	14	408,970	0.91
Finland	11	120,352	0.27
France	56	1,499,909	3.32
Germany	40	1,228,080	2.72
Hong Kong	40	281,513	0.62
Ireland	2	24,540	0.05
Israel	5	45,220	0.10
Italy	26	408,286	0.90
Japan	262	3,359,778	7.44
Korea	60	233,674	0.52
Netherlands	25	604,608	1.34
New Zealand	4	25,107	0.06
Norway	12	86,526	0.19
Poland	7	40,167	0.09
Portugal	4	25,082	0.06
Singapore	21	215,509	0.48
Spain	23	453,610	1.00
Sweden	34	407,697	0.90
Switzerland	32	1,360,881	3.01
UK	86	2,218,767	4.92
USA	262	29,706,630	65.81
Totals	1137	45,138,224	100.00

Country/Market Breakdown - Emerging

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	56	167,749	3.73
Chile	16	36,499	0.81
China	186	665,019	14.78
Colombia	4	8,471	0.19
Czech Rep.	2	4,104	0.09
Egypt	1	3,867	0.09
Greece	15	33,859	0.75
Hungary	3	16,805	0.37
Iceland	1	1,618	0.04
India	130	1,059,716	23.56
Indonesia	15	80,999	1.80
Kuwait	4	54,464	1.21
Malaysia	36	144,228	3.21
Mexico	19	119,819	2.66
Philippines	13	37,543	0.83
Qatar	1	21,084	0.47
Romania	2	7,131	0.16
Saudi Arabia	4	36,222	0.81
South Africa	36	226,863	5.04
Taiwan	116	1,510,633	33.58
Thailand	47	144,916	3.22
Turkiye	36	50,638	1.13
UAE	10	66,514	1.48
Totals	753	4,498,759	100.00

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	17,412,871	38.58	79	1,422,767	31.63
15	Telecommunications	36	1,276,575	2.83	40	259,871	5.78
20	Health Care	81	4,869,411	10.79	57	172,512	3.83
30	Financials	211	6,856,203	15.19	152	1,166,513	25.93
35	Real Estate	62	565,644	1.25	26	76,106	1.69
40	Consumer Discretionary	165	3,460,691	7.67	77	310,448	6.90
45	Consumer Staples	86	1,839,804	4.08	65	226,070	5.03
50	Industrials	209	5,360,842	11.88	102	318,365	7.08
55	Basic Materials	90	1,378,804	3.05	62	177,780	3.95
60	Energy	42	1,443,892	3.20	35	176,980	3.93
65	Utilities	43	673,485	1.49	58	191,348	4.25
Totals		1137	45,138,224	100.00	753	4,498,759	100.00

Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1137	753
Net MCap (USDm)	45,138,224	4,498,759
Dividend Yield %	1.88	2.67
Constituent Sizes (Net MCap USDm)		
Average	39,699	5,974
Largest	3,579,296	787,051
Smallest	114	0
Median	10,152	2,540
Weight of Largest Constituent (%)	7.93	17.49
Top 10 Holdings (% Index MCap)	33.10	31.09

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