

# FTSE4Good Developed Index

Data as at: 29 March 2024

FTSE4Good benchmark and tradable indices have been designed to measure the performance of companies utilising globally recognised Environmental, Social and Governance (ESG) standards taking account of ESG risk levels, and to facilitate investment in those companies.

## 5-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	8.9	21.2	8.9	25.4	33.0	87.9	10.0	13.4	9.7	15.2	17.9
FTSE4Good Developed 100	11.3	24.3	11.3	32.2	46.5	116.6	13.6	16.7	10.8	16.1	17.6
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	18.1

\* 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

## Top 10 Constituents (by MCap)

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,127,258	7.52
Apple Inc.	USA	Technology Hardware and Equipment	2,497,777	6.01
Nvidia	USA	Technology Hardware and Equipment	2,144,325	5.16
Alphabet Class A	USA	Software and Computer Services	895,797	2.15
Alphabet Class C	USA	Software and Computer Services	763,295	1.84
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	657,550	1.58
Visa	USA	Industrial Support Services	444,620	1.07
Mastercard CL A	USA	Industrial Support Services	399,344	0.96
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	394,519	0.95
Home Depot	USA	Retailers	383,177	0.92
<b>Totals</b>			<b>11,707,662</b>	<b>28.16</b>

## 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 index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Availability

The index is 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.



ICB Supersector Breakdown

		FTSE4Good Developed			FTSE Developed		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	105	13,925,489	33.49	191	17,419,749	26.35
1510	Telecommunications	37	1,066,265	2.56	56	1,796,669	2.72
2010	Health Care	80	4,849,621	11.66	171	7,639,815	11.56
3010	Banks	78	2,898,048	6.97	107	3,889,754	5.88
3020	Financial Services	61	1,443,288	3.47	97	3,057,879	4.63
3030	Insurance	67	1,905,652	4.58	85	2,082,106	3.15
3510	Real Estate	53	558,618	1.34	141	1,545,374	2.34
4010	Automobiles and Parts	31	640,681	1.54	64	1,619,601	2.45
4020	Consumer Products and Services	50	1,040,156	2.50	105	1,876,603	2.84
4030	Media	21	524,029	1.26	39	900,346	1.36
4040	Retailers	22	959,809	2.31	61	3,648,231	5.52
4050	Travel and Leisure	36	438,342	1.05	78	1,228,163	1.86
4510	Food Beverage and Tobacco	58	1,218,701	2.93	102	2,190,022	3.31
4520	Personal Care Drug and Grocery Stores	30	1,158,499	2.79	58	1,349,031	2.04
5010	Construction and Materials	32	498,849	1.20	70	846,643	1.28
5020	Industrial Goods and Services	167	4,660,338	11.21	347	8,248,374	12.48
5510	Basic Resources	36	578,405	1.39	64	1,015,716	1.54
5520	Chemicals	53	971,257	2.34	77	1,056,099	1.60
6010	Energy	39	1,575,066	3.79	72	2,932,711	4.44
6510	Utilities	43	668,250	1.61	94	1,756,112	2.66
Totals		1099	41,579,362	100.00	2079	66,099,000	100.00

Index Characteristics

Attributes	FTSE4Good Developed	FTSE Developed
Number of constituents	1099	2079
Net MCap (USDm)	41,579,362	66,099,000
Dividend Yield %	1.96	1.81
Constituent Sizes (Net MCap USDm)		
Average	37,834	31,794
Largest	3,127,258	3,127,258
Smallest	136	136
Median	10,963	8,189
Weight of Largest Constituent (%)	7.52	4.73
Top 10 Holdings (% Index MCap)	28.16	21.07

INFORMATION

Index Universe

FTSE Developed Index

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 index available

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in June and December



## Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	71	1,169,446	2.81
Austria	6	31,672	0.08
Belgium	9	124,965	0.30
Canada	28	1,163,761	2.80
Denmark	14	547,266	1.32
Finland	11	125,321	0.30
France	57	1,727,470	4.15
Germany	38	1,141,254	2.74
Hong Kong	32	229,562	0.55
Ireland	2	20,952	0.05
Israel	5	35,144	0.08
Italy	24	389,845	0.94
Japan	248	3,427,910	8.24
Korea	44	225,667	0.54
Netherlands	24	727,761	1.75
New Zealand	6	21,977	0.05
Norway	12	92,470	0.22
Poland	7	48,828	0.12
Portugal	4	28,355	0.07
Singapore	20	173,445	0.42
Spain	23	471,455	1.13
Sweden	31	406,395	0.98
Switzerland	32	1,371,920	3.30
UK	85	2,116,413	5.09
USA	266	25,760,107	61.95
<b>Totals</b>	<b>1099</b>	<b>41,579,362</b>	<b>100.00</b>



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