

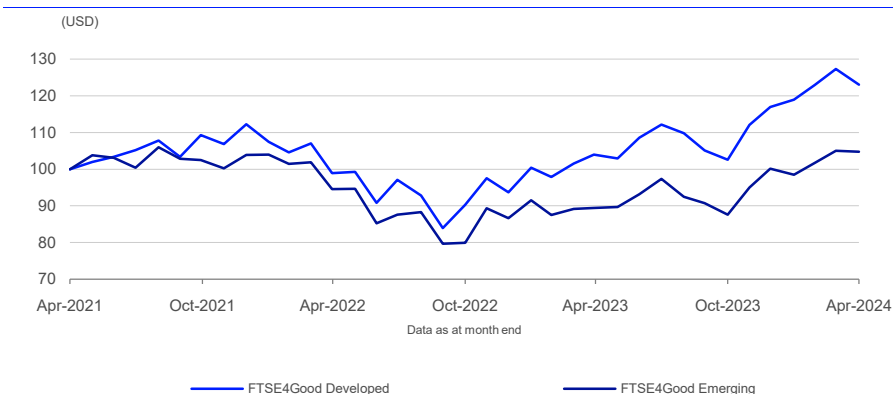
# FTSE4Good Index Series

Data as at: 30 April 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	3.5	20.0	5.2	18.4	23.1	75.1	7.2	11.9	9.8	15.3	18.0
FTSE4Good Emerging	6.4	19.6	4.6	17.1	4.7	33.0	1.6	5.9	11.1	14.5	19.6

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE4Good Developed	5.1	-0.3	7.1	24.1	-8.2	30.1	15.2	23.6	-16.5	24.8
FTSE4Good Emerging	-	-	15.7	32.0	-10.5	19.5	9.1	12.3	-16.6	15.6

## 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	1.8	0.5	0.7	0.7	-9.7	-26.0	-33.9	-33.9
FTSE4Good Emerging	1.5	0.1	0.3	-	-10.3	-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 %
Microsoft Corp	USA	Software and Computer Services	2,893,933	7.22
Apple Inc.	USA	Technology Hardware and Equipment	2,481,026	6.19
Nvidia	USA	Technology Hardware and Equipment	2,050,489	5.12
Alphabet Class A	USA	Software and Computer Services	966,128	2.41
Alphabet Class C	USA	Software and Computer Services	825,357	2.06
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	660,204	1.65
Visa	USA	Industrial Support Services	427,939	1.07
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	400,066	1.00
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	383,736	0.96
Mastercard CL A	USA	Industrial Support Services	374,159	0.93
Totals			11,463,038	28.60

Top 10 Constituents - Emerging

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	582,286	15.68
Reliance Industries	India	Oil Gas and Coal	118,141	3.18
China Construction Bank (H)	China	Banks	60,871	1.64
Infosys	India	Software and Computer Services	59,648	1.61
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	57,137	1.54
MediaTek	Taiwan	Technology Hardware and Equipment	45,316	1.22
Bharti Airtel	India	Telecommunications Service Providers	36,727	0.99
Naspers	South Africa	Software and Computer Services	34,734	0.94
ICICI Bank	India	Banks	33,704	0.91
Bank Central Asia	Indonesia	Banks	33,366	0.90
Totals			1,061,933	28.60

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	1,129,007	2.82
Austria	6	32,371	0.08
Belgium	9	125,620	0.31
Canada	28	1,118,852	2.79
Denmark	15	546,471	1.36
Finland	11	126,922	0.32
France	57	1,678,973	4.19
Germany	38	1,094,885	2.73
Hong Kong	32	242,508	0.60
Ireland	2	21,233	0.05
Israel	5	33,356	0.08
Italy	24	386,717	0.96
Japan	248	3,268,203	8.15
Korea	44	215,050	0.54
Netherlands	24	699,098	1.74
New Zealand	6	22,162	0.06
Norway	12	90,699	0.23
Poland	7	49,928	0.12
Portugal	4	30,460	0.08
Singapore	20	176,947	0.44
Spain	23	458,634	1.14
Sweden	31	396,879	0.99
Switzerland	32	1,299,329	3.24
UK	85	2,147,678	5.36
USA	267	24,694,286	61.60
<b>Totals</b>	<b>1101</b>	<b>40,086,268</b>	<b>100.00</b>

## Country/Market Breakdown - Emerging

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	50	211,749	5.70
Chile	16	36,902	0.99
China	122	419,649	11.30
Colombia	3	8,520	0.23
Czech Rep.	2	4,122	0.11
Egypt	1	3,360	0.09
Greece	11	28,998	0.78
Hungary	3	15,945	0.43
India	107	887,873	23.91
Indonesia	16	88,978	2.40
Kuwait	4	27,331	0.74
Malaysia	32	110,383	2.97
Mexico	18	165,030	4.45
Philippines	13	38,773	1.04
Qatar	1	16,914	0.46
Romania	2	6,914	0.19
Saudi Arabia	3	28,275	0.76
South Africa	35	191,599	5.16
Taiwan	101	1,205,744	32.48
Thailand	43	125,878	3.39
Turkiye	24	49,874	1.34
UAE	5	39,880	1.07
<b>Totals</b>	<b>612</b>	<b>3,712,691</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	105	13,370,732	33.35	63	1,076,137	28.99
15	Telecommunications	37	1,007,243	2.51	37	198,594	5.35
20	Health Care	81	4,717,225	11.77	42	130,226	3.51
30	Financials	206	6,039,838	15.07	131	978,734	26.36
35	Real Estate	53	539,457	1.35	20	67,440	1.82
40	Consumer Discretionary	160	3,369,161	8.40	57	197,420	5.32
45	Consumer Staples	88	2,335,752	5.83	55	219,701	5.92
50	Industrials	200	4,954,242	12.36	83	275,743	7.43
55	Basic Materials	89	1,519,969	3.79	50	198,194	5.34
60	Energy	39	1,568,954	3.91	29	213,660	5.75
65	Utilities	43	663,694	1.66	45	156,842	4.22
Totals		1101	40,086,268	100.00	612	3,712,691	100.00

Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1101	612
Net MCap (USDm)	40,086,268	3,712,691
Dividend Yield %	2.04	3.08
Constituent Sizes (Net MCap USDm)		
Average	36,409	6,066
Largest	2,893,933	582,286
Smallest	141	40
Median	10,648	2,765
Weight of Largest Constituent (%)	7.22	15.68
Top 10 Holdings (% Index MCap)	28.60	28.60

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