

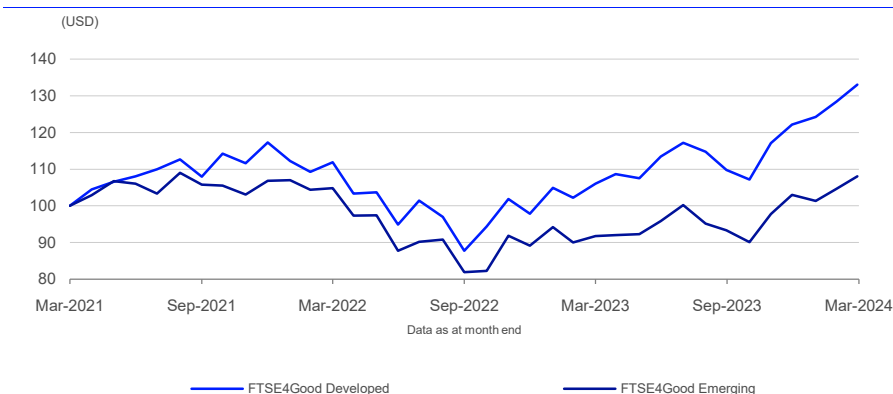
FTSE4Good Index Series

Data as at: 29 March 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	8.9	21.2	8.9	25.4	33.0	87.9	10.0	13.4	9.7	15.2	17.9
FTSE4Good Emerging	4.9	15.8	4.9	17.8	8.1	36.7	2.6	6.5	10.4	14.4	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 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	2.7	0.7	0.8	0.7	-9.7	-26.0	-33.9	-33.9
FTSE4Good Emerging	1.7	0.2	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	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
Totals			11,707,662	28.16

Top 10 Constituents - Emerging

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	584,199	15.66
Reliance Industries	India	Oil Gas and Coal	119,708	3.21
Infosys	India	Software and Computer Services	62,927	1.69
China Construction Bank (H)	China	Banks	56,298	1.51
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	55,899	1.50
MediaTek	Taiwan	Technology Hardware and Equipment	55,543	1.49
Bank Central Asia	Indonesia	Banks	35,179	0.94
Bharti Airtel	India	Telecommunications Service Providers	34,138	0.92
Itau Unibanco Holding SA	Brazil	Banks	33,366	0.89
Naspers	South Africa	Software and Computer Services	32,157	0.86
Totals			1,069,413	28.67

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 Breakdown - Developed

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
Totals	1099	41,579,362	100.00

Country Breakdown - Emerging

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	50	232,664	6.24
Chile	16	37,220	1.00
China	122	394,414	10.57
Colombia	3	8,610	0.23
Czech Rep.	2	4,150	0.11
Egypt	1	3,774	0.10
Greece	11	28,718	0.77
Hungary	3	15,005	0.40
India	107	869,059	23.30
Indonesia	16	99,155	2.66
Kuwait	3	30,285	0.81
Malaysia	32	108,902	2.92
Mexico	18	172,470	4.62
Philippines	13	41,165	1.10
Qatar	1	17,316	0.46
Romania	2	6,839	0.18
Saudi Arabia	3	25,038	0.67
South Africa	35	186,585	5.00
Taiwan	101	1,234,410	33.09
Thailand	43	128,086	3.43
Turkiye	24	44,084	1.18
UAE	5	42,362	1.14
Totals	611	3,730,311	100.00

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	13,925,489	33.49	63	1,103,815	29.59
15	Telecommunications	37	1,066,265	2.56	37	193,327	5.18
20	Health Care	80	4,849,621	11.66	42	131,606	3.53
30	Financials	206	6,246,988	15.02	131	980,287	26.28
35	Real Estate	53	558,618	1.34	20	67,453	1.81
40	Consumer Discretionary	160	3,603,017	8.67	57	198,493	5.32
45	Consumer Staples	88	2,377,200	5.72	55	222,836	5.97
50	Industrials	199	5,159,186	12.41	82	272,972	7.32
55	Basic Materials	89	1,549,662	3.73	50	194,493	5.21
60	Energy	39	1,575,066	3.79	29	215,827	5.79
65	Utilities	43	668,250	1.61	45	149,201	4.00
Totals		1099	41,579,362	100.00	611	3,730,311	100.00

Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1099	611
Net MCap (USDm)	41,579,362	3,730,311
Dividend Yield %	1.96	3.08
Constituent Sizes (Net MCap USDm)		
Average	37,834	6,105
Largest	3,127,258	584,199
Smallest	136	39
Median	10,963	2,744
Weight of Largest Constituent (%)	7.52	15.66
Top 10 Holdings (% Index MCap)	28.16	28.67

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