

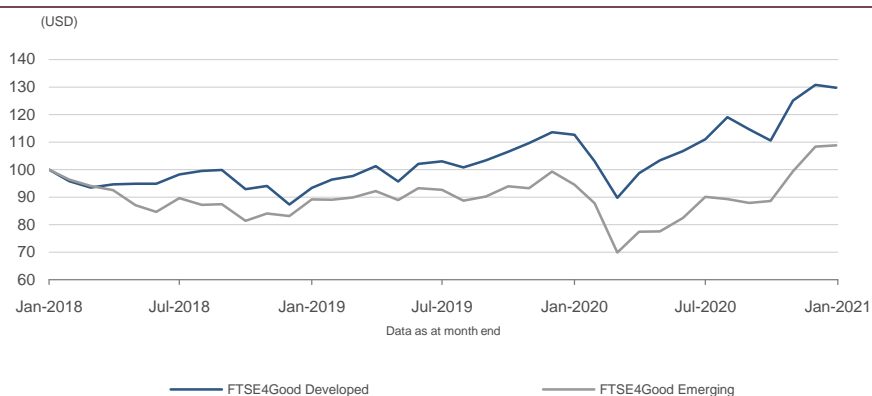
# FTSE4Good Index Series

Data as at: 29 January 2021

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 indexes 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	17.3	16.8	-0.9	15.2	29.7	92.7	9.1	14.0	28.6	19.3	14.8
FTSE4Good Emerging	22.9	20.8	0.5	15.2	8.9	85.8	2.9	13.2	24.8	20.9	19.0

\* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE4Good Developed	-6.8	19.8	27.0	5.1	-0.3	7.1	24.1	-8.2	30.1	15.2
FTSE4Good Emerging	-	-	-	-	-	15.7	32.0	-10.5	19.5	9.1

## 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](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	0.5	0.5	0.9	0.7	-33.9	-33.9	-33.9	-33.9
FTSE4Good Emerging	0.4	0.2	0.7	-	-35.7	-37.6	-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	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware & Equipment	2,126,499	6.70
Microsoft Corp	USA	Software & Computer Services	1,734,482	5.46
Alphabet Class A	USA	Software & Computer Services	547,746	1.73
Alphabet Class C	USA	Software & Computer Services	532,988	1.68
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	429,531	1.35
Visa	USA	Financial Services	325,810	1.03
Nestle	Switzerland	Food Producers	313,193	0.99
Procter & Gamble	USA	Household Goods & Home Construction	311,982	0.98
Nvidia	USA	Technology Hardware & Equipment	306,280	0.96
Disney (Walt) Company	USA	Media	303,486	0.96
<b>Totals</b>			<b>6,931,997</b>	<b>21.84</b>

**Top 10 Constituents - Emerging**

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	506,496	15.69
Naspers	South Africa	Software & Computer Services	97,561	3.02
Reliance Industries	India	Oil & Gas Producers	78,422	2.43
China Construction Bank (H)	China	Banks	70,791	2.19
Ping An Insurance (H)	China	Life Insurance/Assurance	70,197	2.17
Infosys	India	Software & Computer Services	60,998	1.89
Housing Development Finance	India	Financial Services	56,364	1.75
Hon Hai Precision Industry	Taiwan	Electronic & Electrical Equipment	47,488	1.47
MediaTek	Taiwan	Technology Hardware & Equipment	46,200	1.43
WuXi Biologics (P Chip)	China	Pharmaceuticals & Biotechnology	41,926	1.30
<b>Totals</b>			<b>1,076,442</b>	<b>33.34</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 Breakdown - Developed**

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	70	1,059,777	3.34
Austria	7	29,452	0.09
Belgium	7	108,811	0.34
Canada	29	877,419	2.76
Denmark	14	318,666	1.00
Finland	14	177,917	0.56
France	66	1,429,925	4.50
Germany	42	1,043,160	3.29
Hong Kong	21	346,041	1.09
Ireland	2	22,298	0.07
Israel	7	41,692	0.13
Italy	23	294,576	0.93
Japan	184	2,582,258	8.14
Korea	35	268,562	0.85
Netherlands	21	523,541	1.65
New Zealand	6	30,532	0.10
Norway	11	85,270	0.27
Poland	6	23,332	0.07
Portugal	4	30,980	0.10
Singapore	15	105,351	0.33
Spain	22	375,304	1.18
Sweden	36	468,603	1.48
Switzerland	34	1,369,661	4.31
UK	96	1,995,864	6.29
USA	239	18,133,353	57.13
<b>Totals</b>	<b>1011</b>	<b>31,742,348</b>	<b>100.00</b>

## Country Breakdown - Emerging

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	57	237,435	7.35
Chile	18	41,654	1.29
China	46	312,700	9.69
Colombia	7	14,721	0.46
Czech Rep.	2	4,034	0.12
Egypt	1	5,351	0.17
Greece	7	11,318	0.35
Hungary	3	13,848	0.43
India	98	585,742	18.14
Indonesia	16	73,907	2.29
Kuwait	3	25,468	0.79
Malaysia	34	111,223	3.45
Mexico	20	115,195	3.57
Pakistan	2	843	0.03
Philippines	11	43,700	1.35
Qatar	3	23,602	0.73
Russia	23	126,766	3.93
Saudi Arabia	1	24,619	0.76
South Africa	50	286,914	8.89
Taiwan	79	983,203	30.46
Thailand	38	139,141	4.31
Turkey	20	23,879	0.74
UAE	3	23,017	0.71
<b>Totals</b>	<b>542</b>	<b>3,228,277</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 %
0001	Oil & Gas	38	792,783	2.50	30	190,401	5.90
1000	Basic Materials	82	1,495,265	4.71	51	244,296	7.57
2000	Industrials	174	3,789,891	11.94	68	255,956	7.93
3000	Consumer Goods	129	3,373,737	10.63	57	184,005	5.70
4000	Health Care	72	3,789,547	11.94	23	120,803	3.74
5000	Consumer Services	118	2,530,249	7.97	51	156,828	4.86
6000	Telecommunications	32	949,565	2.99	33	134,016	4.15
7000	Utilities	41	629,737	1.98	35	62,822	1.95
8000	Financials	241	5,862,533	18.47	162	989,757	30.66
9000	Technology	84	8,529,039	26.87	32	889,393	27.55
<b>Totals</b>		<b>1011</b>	<b>31,742,348</b>	<b>100.00</b>	<b>542</b>	<b>3,228,277</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1011	542
Net MCap (USDm)	31,742,348	3,228,277
Dividend Yield %	2.06	2.64
Constituent Sizes (Net MCap USDm)		
Average	31,397	5,956
Largest	2,126,499	506,496
Smallest	225	116
Median	10,916	2,478
Weight of Largest Constituent (%)	6.70	15.69
Top 10 Holdings (% Index MCap)	21.84	33.34

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