

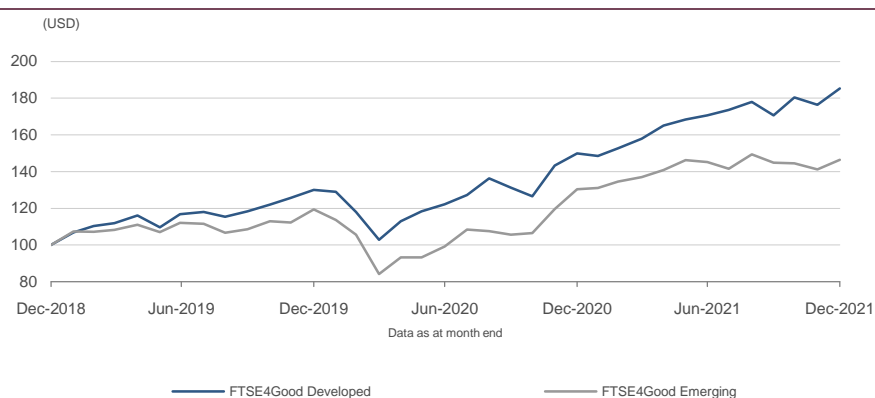
FTSE4Good Index Series

Data as at: 31 December 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	8.6	8.6	23.6	23.6	85.3	111.0	22.8	16.1	10.9	18.3	15.0
FTSE4Good Emerging	1.0	0.8	12.3	12.3	46.4	73.0	13.5	11.6	12.4	19.8	18.0

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE4Good Developed	19.8	27.0	5.1	-0.3	7.1	24.1	-8.2	30.1	15.2	23.6
FTSE4Good Emerging	-	-	-	-	15.7	32.0	-10.5	19.5	9.1	12.3

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	2.1	1.3	1.1	1.0	-5.4	-33.9	-33.9	-33.9
FTSE4Good Emerging	1.0	0.7	0.6	-	-6.5	-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 and Equipment	2,737,818	6.99
Microsoft Corp	USA	Software and Computer Services	2,531,775	6.47
Alphabet Class A	USA	Software and Computer Services	870,402	2.22
Alphabet Class C	USA	Software and Computer Services	811,066	2.07
Nvidia	USA	Technology Hardware and Equipment	702,832	1.80
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	450,220	1.15
Home Depot	USA	Retailers	440,817	1.13
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	393,226	1.00
Nestle	Switzerland	Food Producers	384,699	0.98
Visa	USA	Industrial Support Services	366,411	0.94
Totals			9,689,263	24.75

Top 10 Constituents - Emerging

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	533,456	14.32
Reliance Industries	India	Oil Gas and Coal	104,315	2.80
Infosys	India	Software and Computer Services	90,136	2.42
China Construction Bank (H)	China	Banks	64,658	1.74
MediaTek	Taiwan	Technology Hardware and Equipment	63,604	1.71
Housing Development Finance	India	Finance and Credit Services	60,682	1.63
Tata Consultancy Services	India	Software and Computer Services	51,880	1.39
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	44,831	1.20
Ping An Insurance (H)	China	Life Insurance	42,936	1.15
Sberbank	Russia	Banks	40,112	1.08
Totals			1,096,610	29.43

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	1,112,829	2.84
Austria	6	39,079	0.10
Belgium	8	117,269	0.30
Canada	30	1,150,932	2.94
Denmark	13	377,097	0.96
Finland	11	175,252	0.45
France	65	1,751,906	4.47
Germany	44	1,118,234	2.86
Hong Kong	24	334,954	0.86
Ireland	2	21,723	0.06
Israel	7	57,310	0.15
Italy	24	348,481	0.89
Japan	204	2,933,720	7.49
Korea	37	241,916	0.62
Netherlands	22	698,152	1.78
New Zealand	6	28,167	0.07
Norway	13	115,729	0.30
Poland	6	32,130	0.08
Portugal	4	32,772	0.08
Singapore	16	124,709	0.32
Spain	23	408,331	1.04
Sweden	35	480,314	1.23
Switzerland	36	1,614,457	4.12
UK	97	2,286,372	5.84
USA	254	23,550,347	60.15
Totals	1058	39,152,180	100.00

Country Breakdown - Emerging

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	64	203,506	5.46
Chile	17	32,642	0.88
China	58	373,044	10.01
Colombia	7	14,427	0.39
Czech Rep.	2	4,645	0.12
Egypt	1	5,680	0.15
Greece	7	15,359	0.41
Hungary	3	15,020	0.40
India	105	834,340	22.39
Indonesia	15	67,630	1.82
Kuwait	3	30,393	0.82
Malaysia	34	103,507	2.78
Mexico	14	132,256	3.55
Pakistan	2	680	0.02
Philippines	14	51,574	1.38
Qatar	3	26,710	0.72
Russia	24	143,276	3.85
Saudi Arabia	2	22,138	0.59
South Africa	49	249,517	6.70
Taiwan	86	1,182,050	31.72
Thailand	39	139,657	3.75
Turkey	18	17,632	0.47
UAE	5	60,252	1.62
Totals	572	3,725,936	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	94	11,555,855	29.52	47	1,099,477	29.51
15	Telecommunications	43	1,334,923	3.41	42	211,208	5.67
20	Health Care	73	4,249,937	10.85	23	117,535	3.15
30	Financials	206	6,007,756	15.34	146	1,014,156	27.22
35	Real Estate	49	620,821	1.59	16	50,339	1.35
40	Consumer Discretionary	166	4,260,737	10.88	60	207,037	5.56
45	Consumer Staples	83	2,616,935	6.68	47	171,656	4.61
50	Industrials	178	5,167,303	13.20	63	221,558	5.95
55	Basic Materials	86	1,617,424	4.13	55	287,608	7.72
60	Energy	38	991,857	2.53	31	237,458	6.37
65	Utilities	42	728,634	1.86	42	107,905	2.90
Totals		1058	39,152,180	100.00	572	3,725,936	100.00

Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1058	572
Net MCap (USDm)	39,152,180	3,725,936
Dividend Yield %	1.85	2.70
Constituent Sizes (Net MCap USDm)		
Average	37,006	6,514
Largest	2,737,818	533,456
Smallest	198	64
Median	12,085	2,667
Weight of Largest Constituent (%)	6.99	14.32
Top 10 Holdings (% Index MCap)	24.75	29.43

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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521