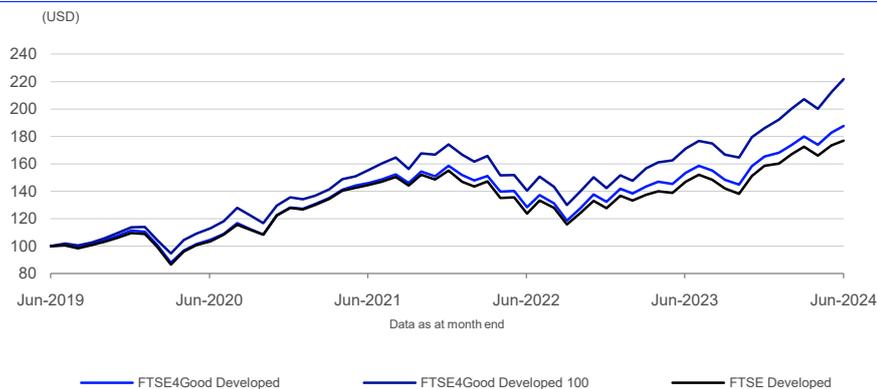


# FTSE4Good Developed Index

Data as at: 28 June 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	4.3	13.5	13.5	22.3	28.4	87.5	8.7	13.4	9.5	15.4	17.7
FTSE4Good Developed 100	7.1	19.2	19.2	29.6	42.6	121.8	12.6	17.3	10.7	16.2	17.4
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	17.8

\* 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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,319,306	7.52
Apple Inc.	USA	Technology Hardware and Equipment	3,057,501	6.93
Nvidia	USA	Technology Hardware and Equipment	2,933,973	6.65
Alphabet Class A	USA	Software and Computer Services	1,069,164	2.42
Alphabet Class C	USA	Software and Computer Services	902,157	2.04
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	769,068	1.74
Broadcom	USA	Technology Hardware and Equipment	729,030	1.65
Unitedhealth Group	USA	Health Care Providers	467,679	1.06
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	441,551	1.00
Visa	USA	Industrial Support Services	412,952	0.94
<b>Totals</b>			<b>14,102,381</b>	<b>31.95</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

ICB Code	ICB Supersector	FTSE4Good Developed			FTSE Developed		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	112	16,738,308	37.92	191	19,545,162	29.00
1510	Telecommunications	39	1,159,143	2.63	56	1,781,291	2.64
2010	Health Care	85	5,425,174	12.29	172	7,670,583	11.38
3010	Banks	78	2,906,411	6.58	107	3,904,693	5.79
3020	Financial Services	64	1,497,371	3.39	97	3,048,160	4.52
3030	Insurance	69	1,907,630	4.32	84	2,048,415	3.04
3510	Real Estate	58	502,673	1.14	140	1,490,131	2.21
4010	Automobiles and Parts	35	568,562	1.29	64	1,536,731	2.28
4020	Consumer Products and Services	49	940,188	2.13	103	1,751,042	2.60
4030	Media	25	502,511	1.14	39	898,267	1.33
4040	Retailers	26	900,908	2.04	61	3,793,664	5.63
4050	Travel and Leisure	36	393,367	0.89	78	1,168,361	1.73
4510	Food Beverage and Tobacco	61	1,163,117	2.63	102	2,108,240	3.13
4520	Personal Care Drug and Grocery Stores	29	753,299	1.71	57	1,316,164	1.95
5010	Construction and Materials	33	483,142	1.09	67	791,510	1.17
5020	Industrial Goods and Services	179	4,590,840	10.40	350	7,925,361	11.76
5510	Basic Resources	43	642,052	1.45	64	1,006,594	1.49
5520	Chemicals	52	873,014	1.98	75	943,093	1.40
6010	Energy	42	1,587,690	3.60	71	2,853,864	4.23
6510	Utilities	43	605,761	1.37	94	1,806,437	2.68
<b>Totals</b>		<b>1158</b>	<b>44,141,162</b>	<b>100.00</b>	<b>2072</b>	<b>67,387,760</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE4Good Developed	FTSE Developed
Number of constituents	1158	2072
Net MCap (USDm)	44,141,162	67,387,760
Dividend Yield %	1.90	1.80
Constituent Sizes (Net MCap USDm)		
Average	38,118	32,523
Largest	3,319,306	3,319,306
Smallest	149	149
Median	9,833	7,744
Weight of Largest Constituent (%)	7.52	4.93
Top 10 Holdings (% Index MCap)	31.95	24.12

## 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/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	73	1,194,723	2.71
Austria	6	31,717	0.07
Belgium	8	112,511	0.25
Canada	28	1,122,690	2.54
Denmark	15	587,247	1.33
Finland	11	127,726	0.29
France	57	1,586,915	3.60
Germany	39	1,142,489	2.59
Hong Kong	37	243,530	0.55
Ireland	2	19,825	0.04
Israel	5	32,686	0.07
Italy	23	384,495	0.87
Japan	263	3,277,247	7.42
Korea	60	291,072	0.66
Netherlands	25	769,265	1.74
New Zealand	6	23,402	0.05
Norway	12	94,978	0.22
Poland	6	47,089	0.11
Portugal	4	30,127	0.07
Singapore	21	184,297	0.42
Spain	23	454,746	1.03
Sweden	33	425,236	0.96
Switzerland	32	1,418,170	3.21
UK	87	2,194,261	4.97
USA	282	28,344,717	64.21
<b>Totals</b>	<b>1158</b>	<b>44,141,162</b>	<b>100.00</b>

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