

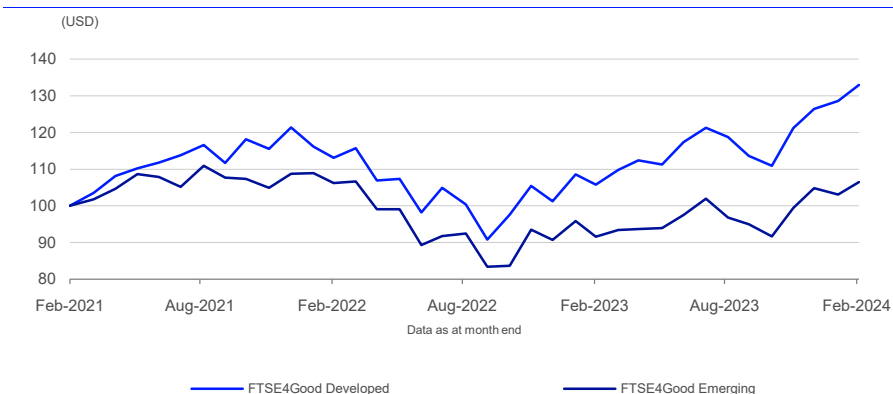
# FTSE4Good Index Series

Data as at: 29 February 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	9.7	12.0	5.2	25.7	33.0	83.9	10.0	13.0	10.2	15.3	17.9
FTSE4Good Emerging	7.1	10.0	1.6	16.3	6.5	33.8	2.1	6.0	10.6	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](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	2.4	0.6	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	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,074,632	7.60
Apple Inc.	USA	Technology Hardware and Equipment	2,662,149	6.58
Nvidia	USA	Technology Hardware and Equipment	1,877,483	4.64
Alphabet Class A	USA	Software and Computer Services	821,785	2.03
Alphabet Class C	USA	Software and Computer Services	700,732	1.73
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	637,028	1.57
Visa	USA	Industrial Support Services	450,291	1.11
Mastercard CL A	USA	Industrial Support Services	393,696	0.97
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	388,445	0.96
Home Depot	USA	Retailers	380,191	0.94
Totals			11,386,432	28.15

Top 10 Constituents - Emerging

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	523,904	14.51
Reliance Industries	India	Oil Gas and Coal	118,380	3.28
Infosys	India	Software and Computer Services	70,726	1.96
China Construction Bank (H)	China	Banks	58,189	1.61
MediaTek	Taiwan	Technology Hardware and Equipment	53,647	1.49
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	38,862	1.08
Bank Central Asia	Indonesia	Banks	34,788	0.96
Itau Unibanco Holding SA	Brazil	Banks	32,934	0.91
Bharti Airtel	India	Telecommunications Service Providers	31,397	0.87
Naspers	South Africa	Software and Computer Services	30,497	0.84
Totals			993,324	27.52

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	72	1,140,517	2.82
Austria	7	30,224	0.07
Belgium	9	112,928	0.28
Canada	30	1,123,691	2.78
Denmark	14	525,084	1.30
Finland	11	128,699	0.32
France	58	1,707,900	4.22
Germany	39	1,108,797	2.74
Hong Kong	34	248,678	0.61
Ireland	2	19,987	0.05
Israel	5	35,702	0.09
Italy	24	367,687	0.91
Japan	249	3,344,556	8.27
Korea	45	211,552	0.52
Netherlands	24	707,076	1.75
New Zealand	6	21,783	0.05
Norway	12	91,232	0.23
Poland	7	46,778	0.12
Portugal	4	30,442	0.08
Singapore	20	166,763	0.41
Spain	23	429,760	1.06
Sweden	34	413,336	1.02
Switzerland	32	1,360,033	3.36
UK	88	2,059,335	5.09
USA	273	25,018,288	61.85
<b>Totals</b>	<b>1122</b>	<b>40,450,830</b>	<b>100.00</b>

## Country Breakdown - Emerging

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	51	233,546	6.47
Chile	16	35,935	1.00
China	125	402,454	11.15
Colombia	4	10,604	0.29
Czech Rep.	2	4,093	0.11
Egypt	1	5,289	0.15
Greece	11	28,065	0.78
Hungary	3	15,299	0.42
India	107	853,698	23.65
Indonesia	17	99,337	2.75
Kuwait	3	30,527	0.85
Malaysia	33	106,850	2.96
Mexico	19	164,438	4.56
Philippines	13	41,282	1.14
Qatar	1	18,572	0.51
Romania	2	6,355	0.18
Saudi Arabia	3	15,291	0.42
South Africa	36	181,710	5.03
Taiwan	101	1,139,362	31.56
Thailand	43	130,180	3.61
Turkiye	24	44,421	1.23
UAE	5	42,368	1.17
<b>Totals</b>	<b>620</b>	<b>3,609,676</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	108	13,600,002	33.62	63	1,021,551	28.30
15	Telecommunications	41	1,046,813	2.59	38	188,391	5.22
20	Health Care	80	4,738,507	11.71	43	137,676	3.81
30	Financials	211	5,977,440	14.78	131	957,653	26.53
35	Real Estate	53	525,483	1.30	22	69,813	1.93
40	Consumer Discretionary	167	3,573,467	8.83	59	193,587	5.36
45	Consumer Staples	90	2,338,077	5.78	56	227,995	6.32
50	Industrials	201	5,054,096	12.49	82	262,531	7.27
55	Basic Materials	88	1,481,966	3.66	51	185,201	5.13
60	Energy	40	1,467,875	3.63	30	225,839	6.26
65	Utilities	43	647,104	1.60	45	139,440	3.86
Totals		1122	40,450,830	100.00	620	3,609,676	100.00

Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1122	620
Net MCap (USDm)	40,450,830	3,609,676
Dividend Yield %	2.02	3.17
Constituent Sizes (Net MCap USDm)		
Average	36,052	5,822
Largest	3,074,632	523,904
Smallest	135	45
Median	10,326	2,679
Weight of Largest Constituent (%)	7.60	14.51
Top 10 Holdings (% Index MCap)	28.15	27.52

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