

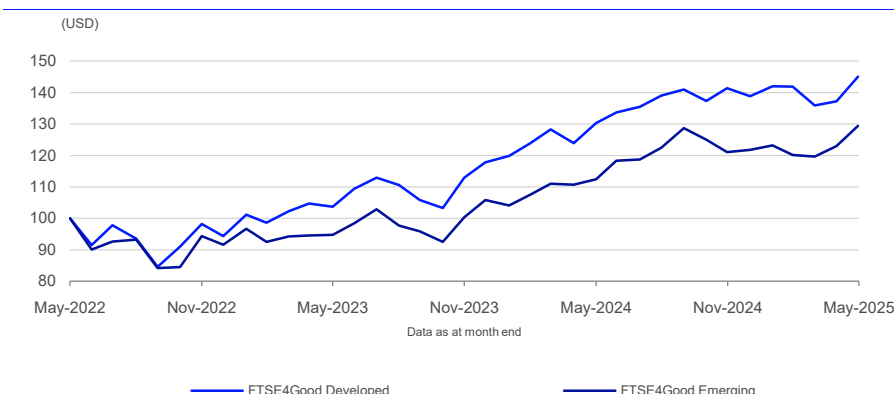
FTSE4Good Index Series

Data as at: 30 May 2025

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. 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.

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. 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.

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 | 2.2 | 2.6 | 4.5 | 11.3 | 45.1 | 100.8 | 13.2 | 15.0 | 15.2 | 14.9 | 15.5 |
| FTSE4Good Emerging | 7.7 | 6.9 | 6.3 | 15.1 | 29.4 | 85.0 | 9.0 | 13.1 | 16.2 | 16.1 | 15.3 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|---------------------|------|------|------|-------|------|------|------|-------|------|------|
| FTSE4Good Developed | -0.3 | 7.1 | 24.1 | -8.2 | 30.1 | 15.2 | 23.6 | -16.5 | 24.8 | 17.9 |
| FTSE4Good Emerging | - | 15.7 | 32.0 | -10.5 | 19.5 | 9.1 | 12.3 | -16.6 | 15.6 | 15.1 |

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 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 | 0.8 | 0.9 | 1.0 | 0.7 | -16.1 | -16.6 | -26.0 | -33.9 |
| FTSE4Good Emerging | 0.8 | 0.6 | 0.9 | - | -17.1 | -17.5 | -27.4 | -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/Market | ICB Sector | Net MCap (USDm) | Wgt % |
|-------------------|----------------|-----------------------------------|-----------------|-------|
| Microsoft Corp | USA | Software and Computer Services | 3,418,897 | 7.33 |
| Nvidia | USA | Technology Hardware and Equipment | 3,157,878 | 6.77 |
| Apple Inc. | USA | Technology Hardware and Equipment | 2,955,229 | 6.33 |
| Broadcom | USA | Technology Hardware and Equipment | 1,111,783 | 2.38 |
| Alphabet Class A | USA | Software and Computer Services | 1,008,061 | 2.16 |
| Alphabet Class C | USA | Software and Computer Services | 837,606 | 1.79 |
| Visa | USA | Industrial Support Services | 629,108 | 1.35 |
| Lilly (Eli) & Co | USA | Pharmaceuticals and Biotechnology | 589,724 | 1.26 |
| Mastercard CL A | USA | Industrial Support Services | 476,854 | 1.02 |
| Johnson & Johnson | USA | Pharmaceuticals and Biotechnology | 373,882 | 0.80 |
| Totals | | | 14,559,021 | 31.19 |

Top 10 Constituents - Emerging

| Constituent | Country/Market | ICB Sector | Net MCap (USDm) | Wgt % |
|------------------------------------|----------------|--------------------------------------|-----------------|-------|
| Taiwan Semiconductor Manufacturing | Taiwan | Technology Hardware and Equipment | 774,506 | 16.40 |
| Xiaomi (P Chip) | China | Telecommunications Equipment | 110,840 | 2.35 |
| Reliance Industries | India | Oil Gas and Coal | 110,259 | 2.34 |
| ICICI Bank | India | Banks | 88,397 | 1.87 |
| China Construction Bank (H) | China | Banks | 83,808 | 1.77 |
| Infosys | India | Software and Computer Services | 64,026 | 1.36 |
| MediaTek | Taiwan | Technology Hardware and Equipment | 62,225 | 1.32 |
| Hon Hai Precision Industry | Taiwan | Technology Hardware and Equipment | 62,075 | 1.31 |
| Bharti Airtel | India | Telecommunications Service Providers | 56,059 | 1.19 |
| Naspers | South Africa | Software and Computer Services | 46,499 | 0.98 |
| Totals | | | 1,458,695 | 30.89 |

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/Market Breakdown - Developed

| Country/Market | No. of Cons | Net MCap (USDm) | Wgt % |
|----------------|-------------|-------------------|---------------|
| Australia | 68 | 1,232,308 | 2.64 |
| Austria | 5 | 42,358 | 0.09 |
| Belgium | 7 | 142,342 | 0.30 |
| Canada | 26 | 1,174,963 | 2.52 |
| Denmark | 14 | 380,733 | 0.82 |
| Finland | 11 | 149,267 | 0.32 |
| France | 52 | 1,691,630 | 3.62 |
| Germany | 40 | 1,543,609 | 3.31 |
| Hong Kong | 39 | 312,994 | 0.67 |
| Ireland | 2 | 34,139 | 0.07 |
| Israel | 5 | 61,031 | 0.13 |
| Italy | 26 | 540,417 | 1.16 |
| Japan | 258 | 3,574,965 | 7.66 |
| Korea | 58 | 277,345 | 0.59 |
| Netherlands | 24 | 674,107 | 1.44 |
| New Zealand | 4 | 24,651 | 0.05 |
| Norway | 12 | 101,824 | 0.22 |
| Poland | 7 | 59,059 | 0.13 |
| Portugal | 4 | 28,678 | 0.06 |
| Singapore | 21 | 232,630 | 0.50 |
| Spain | 22 | 618,084 | 1.32 |
| Sweden | 33 | 457,727 | 0.98 |
| Switzerland | 32 | 1,570,290 | 3.36 |
| UK | 83 | 2,401,183 | 5.14 |
| USA | 260 | 29,347,053 | 62.88 |
| Totals | 1113 | 46,673,386 | 100.00 |

Country/Market Breakdown - Emerging

| Country/Market | No. of Cons | Net MCap (USDm) | Wgt % |
|----------------|-------------|------------------|---------------|
| Brazil | 54 | 211,091 | 4.47 |
| Chile | 16 | 44,610 | 0.94 |
| China | 181 | 731,859 | 15.50 |
| Colombia | 3 | 5,544 | 0.12 |
| Czech Rep. | 2 | 5,372 | 0.11 |
| Egypt | 1 | 4,172 | 0.09 |
| Greece | 14 | 46,717 | 0.99 |
| Hungary | 3 | 23,155 | 0.49 |
| Iceland | 1 | 1,868 | 0.04 |
| India | 130 | 1,092,775 | 23.14 |
| Indonesia | 15 | 78,878 | 1.67 |
| Kuwait | 4 | 60,475 | 1.28 |
| Malaysia | 35 | 134,259 | 2.84 |
| Mexico | 18 | 147,629 | 3.13 |
| Philippines | 13 | 39,427 | 0.84 |
| Qatar | 1 | 20,669 | 0.44 |
| Romania | 2 | 8,262 | 0.17 |
| Saudi Arabia | 4 | 27,630 | 0.59 |
| South Africa | 36 | 274,847 | 5.82 |
| Taiwan | 115 | 1,521,186 | 32.22 |
| Thailand | 43 | 128,200 | 2.72 |
| Turkiye | 36 | 39,029 | 0.83 |
| UAE | 10 | 74,082 | 1.57 |
| Totals | 737 | 4,721,737 | 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 | 110 | 17,204,738 | 36.86 | 79 | 1,387,367 | 29.38 |
| 15 | Telecommunications | 36 | 1,403,433 | 3.01 | 39 | 320,726 | 6.79 |
| 20 | Health Care | 81 | 4,711,559 | 10.09 | 57 | 186,008 | 3.94 |
| 30 | Financials | 209 | 7,786,002 | 16.68 | 149 | 1,303,980 | 27.62 |
| 35 | Real Estate | 62 | 597,140 | 1.28 | 26 | 77,631 | 1.64 |
| 40 | Consumer Discretionary | 156 | 3,419,733 | 7.33 | 72 | 307,751 | 6.52 |
| 45 | Consumer Staples | 85 | 2,089,277 | 4.48 | 65 | 239,271 | 5.07 |
| 50 | Industrials | 206 | 5,740,793 | 12.30 | 101 | 313,069 | 6.63 |
| 55 | Basic Materials | 85 | 1,494,578 | 3.20 | 62 | 209,748 | 4.44 |
| 60 | Energy | 41 | 1,460,425 | 3.13 | 34 | 193,997 | 4.11 |
| 65 | Utilities | 42 | 765,708 | 1.64 | 53 | 182,190 | 3.86 |
| Totals | | 1113 | 46,673,386 | 100.00 | 737 | 4,721,737 | 100.00 |

Index Characteristics

| Attributes | FTSE4Good Developed | FTSE4Good Emerging |
|-----------------------------------|---------------------|--------------------|
| Number of constituents | 1113 | 737 |
| Net MCap (USDm) | 46,673,386 | 4,721,737 |
| Dividend Yield % | 1.95 | 2.82 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 41,935 | 6,407 |
| Largest | 3,418,897 | 774,506 |
| Smallest | 107 | 19 |
| Median | 11,678 | 2,620 |
| Weight of Largest Constituent (%) | 7.33 | 16.40 |
| Top 10 Holdings (% Index MCap) | 31.19 | 30.89 |

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