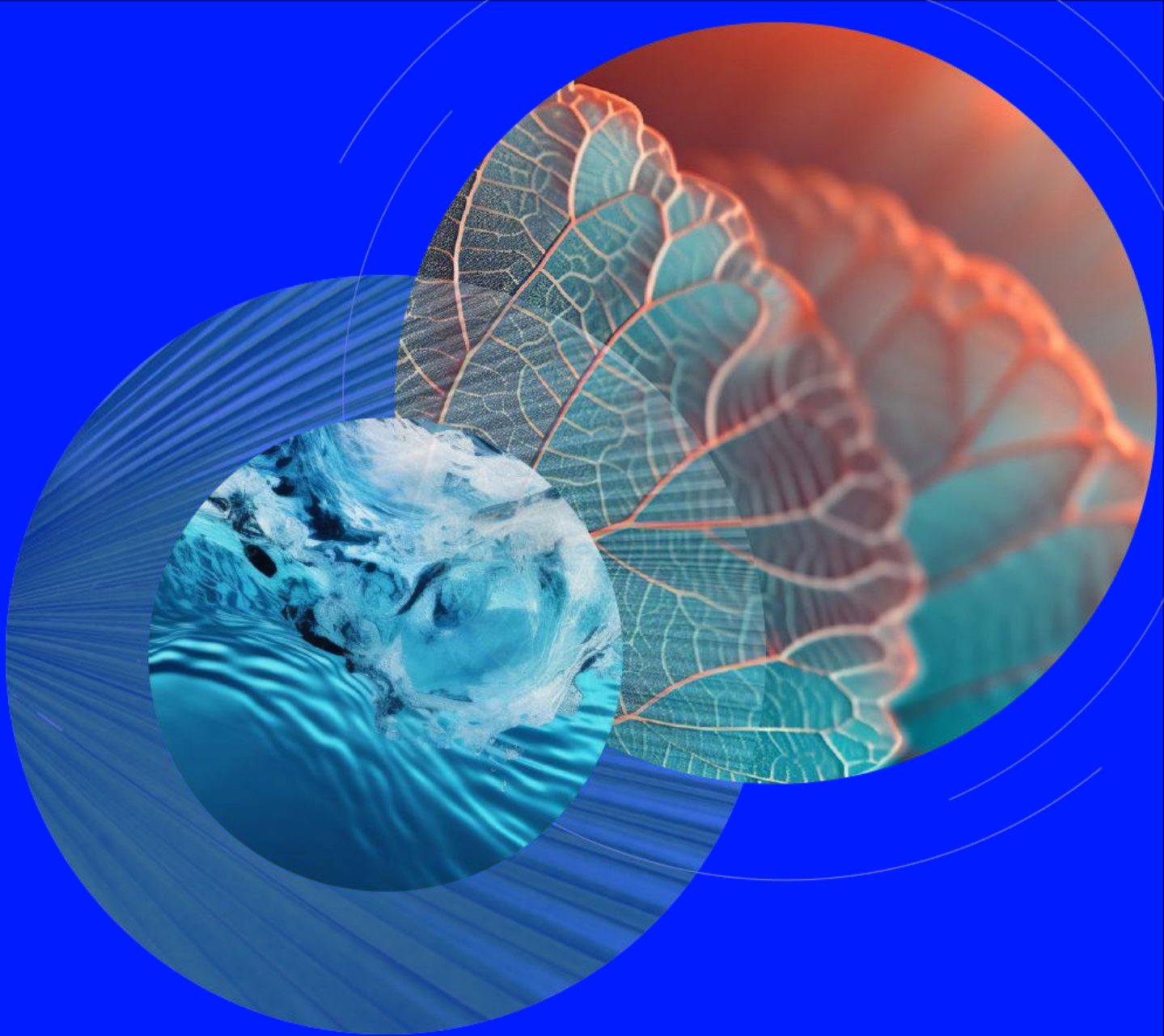


FTSE Russell Sustainable Investment



**FTSE
RUSSELL**

An LSEG Business

Sustainable investment changes fast.

How do you stay ahead with index solutions
for evolving investment objectives?

Powered by
LSEG

Your index partner for a changing world

Cross asset class

Our benchmarks and indices cover **equities**, **fixed income** and **alternatives**.

We continuously evolve to meet new market needs.

Client focused

~\$328B¹ passive AUM tracking sustainable benchmarks and indices.



Real experts, real support

Our technical experts, climate researchers, and data scientists are dedicated to data and index product development.

Built on transparent standards

Markets evolve, but our commitment to clarity remains constant.

We deliver rules-based indices with published methodologies and maintain direct engagement with companies and investors – ensuring consistency, and objectivity.

Reporting you can rely on

As policies and guidelines change, we deliver comprehensive metrics that align with regulatory requirements – helping you stay prepared for what's next.

1. Data as of December 31, 2024 as reported on May 15, 2025 by eVestment for active institutional funds, Morningstar for active retail mutual funds, insurance products, and ETFs, and passive assets directly collected by FTSE Russell. AUM includes blended benchmarks and excludes futures and options. AUM data does not include active and passive assets not reported to a 3rd party source or FTSE Russell. For funds where the AUM was not reported as of December 31, 2024, the previous period AUM was used as an estimate. No assurance is given by FTSE Russell as to the accuracy of the data.

Proven performance, trusted by clients worldwide

\$320B¹ in passive AUM across multiple themes and asset classes

Climate




BlackRock

Fixed Income



CalPERS

Equities



Equities



BRUNEL
Pension Partnership

Equities



Phoenix

Equities

Sustainable



**Pensioenfond
Detailhandel**

Multi-asset



Amundi
ASSET MANAGEMENT

Multi-asset



Vanguard

Equities



SCOTTISH WIDOWS

Equities



GPIF

Equities

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Tailored index solutions that align with your objectives

What investment and sustainability outcomes matter most to you?



Style options

Our sustainable indices can be designed your way, individually or in combination to:

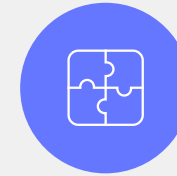
- **Screen** universes using select criteria such as product involvement, controversial conduct, or sustainability performance
- **Integrate** broad climate or sustainability factors and assessments
- **Target** specific outcomes, such as reducing carbon exposure, or green revenue uplifts



Construction

Multiple index construction techniques to design and build indices that fit your strategy:

- **Market capitalisation** with sustainable overlays
- **Tilting methodologies** for a transparent, flexible, and targeted alternative to traditional market-cap indices
- **Optimisation approaches** to align with investment goals while managing key objectives, such as tracking error



Data inputs

Our open architecture ensures access to the best data – irrespective of its source:

- **LSEG proprietary datasets** covering corporate and sovereign climate and sustainability data
- **Third-party data partners and vendors** via our 'open architecture' enabling access to a wider variety of external data sets
- **Integration through our wider data infrastructure**, including Workspace, supporting a broader sustainable finance ecosystem



FTSE4 Good Index Series



FTSE4Good Index Series

The FTSE4Good Index Series is designed to measure the performance of companies demonstrating strong Environmental, Social and Governance (ESG) practices relative to their peers

If you need...

- Transparent index construction that supports investor stewardship and corporate engagement activities
- A broad-based universe of companies that are demonstrating strong ESG practices relative to their peers
- To align holistic ESG values/objectives regarding controversial business activities by excluding or applying strict criteria on companies involved with such activities
- To incorporate ESG risk management considerations into index design

Our solution...

Utilising FTSE Russell's ESG Ratings, the **FTSE4Good Index Series** is a robust tool for investors that wish to encourage positive change in corporate behaviours while also incorporating ESG risk management considerations into index design.

ESG Ratings

TPI Management Quality

Controversial activities and conduct

Index objectives

FTSE4Good indices provide a total portfolio benchmark solution for:

FTSE Russell Equity

(Global, Developed, Emerging, Regional)

Partnership indices

(FTS4Good Bursa Malaysia, FTSE4Good TIP Taiwan, FTSE4Good ASEAN)



Ideal for core passive allocations

- Capture a broad and diverse universe of companies that are demonstrating strong ESG practices across the global public equity universe.



ESG Risk Management

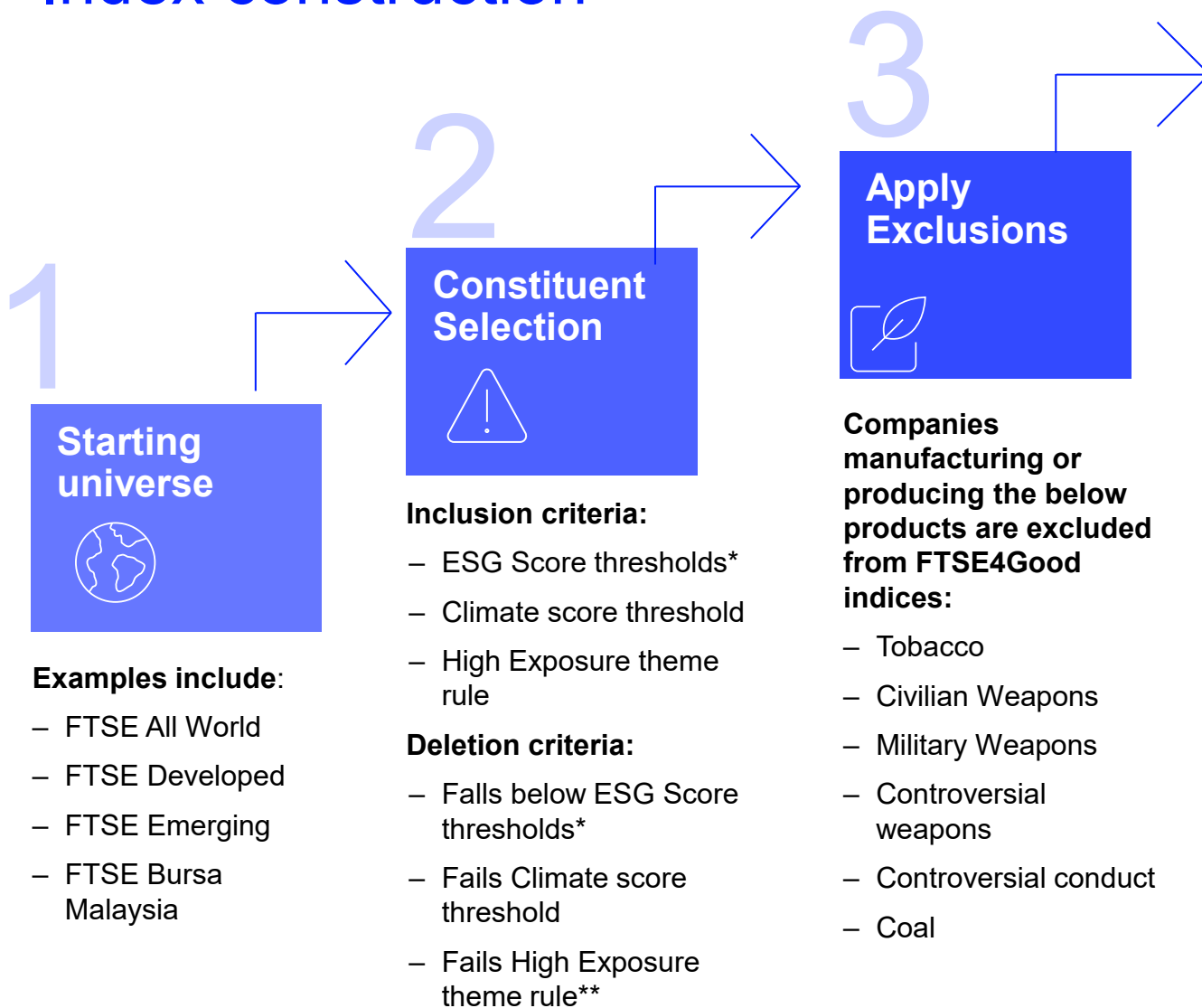
- FTSE Russell's ESG Ratings are a comprehensive measure of how well a company manages relevant ESG risks and impacts.



Investor engagement tool

- Potential for signaling progress on transition alignment, providing insights into constituent company performance and corporate governance.

Index construction



Publish and Review Index

The FTSE4Good Index Series is reviewed semi-annually in June and December.

- Remaining companies are weighted by their free float market capitalisation.
- Any company which has failed the deletion criteria is allowed a 12-month grace period to improve its Score before the company is removed from the index. This incentivises improvements in corporate practices and reduces the index turnover should the company improve, therefore meeting the standards needed

For more information on the FTSE4Good Index Series visit [FTSE4Good](https://www.ftse.com/FTSE4Good)

*Different thresholds for Developed and Emerging markets companies
** Developed markets constituents only

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About FTSE Russell (LSEG)

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Service team office:

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