

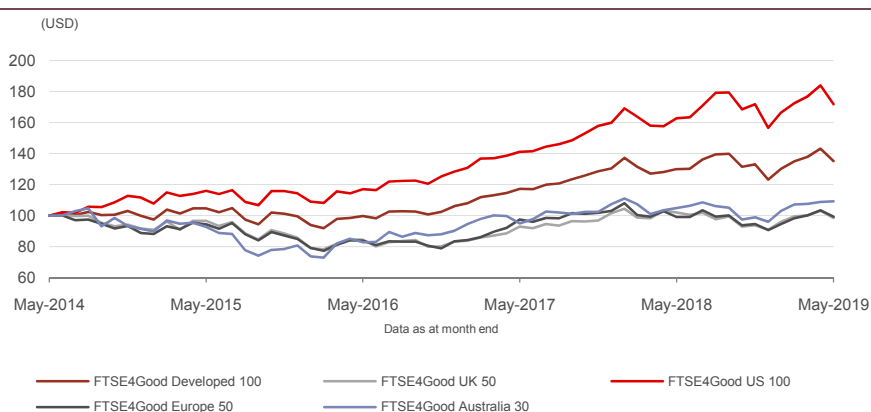
FTSE4Good Index Series

Data as at: 31 May 2019

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 globally recognised FTSE Global Equity Index Series, offering FTSE Russell’s world-famous hallmark of cutting-edge index design and calculation technology. The FTSE4Good criteria is applied to the FTSE Developed Index Series, which covers 23 markets and over 2,000 potential constituents. In the UK, the universe of eligible constituents is drawn from the FTSE All-Share Index. The series consists of six benchmark indexes covering the Developed and European regions, the US, Japan and the UK. An additional five tradable indexes have been specially designed to provide asset managers with a cheap and efficient basis for investment products. These cover the UK, US, European, Australian and Developed regions, as well as the FTSE4Good Environmental Leaders Europe 40 Index which focuses specifically on European companies within the FTSE4Good universe that demonstrate leading environmental practices.

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.

Tradable Indexes 5-Year Performance - Total Return



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.

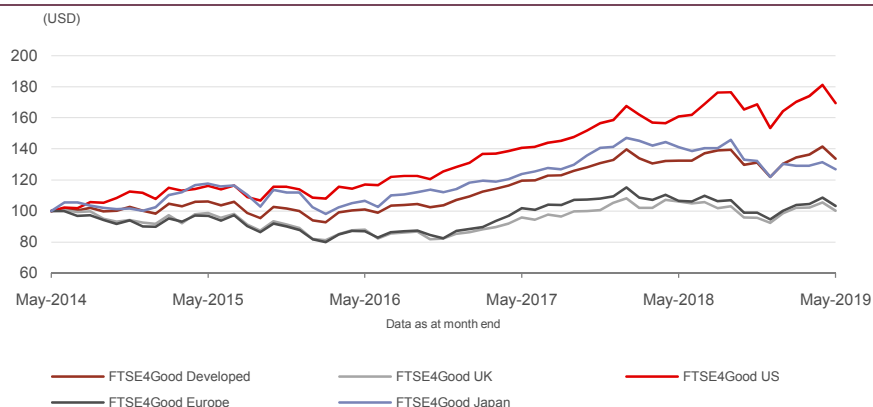
Availability

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.

Benchmark Indexes 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 100	0.2	1.6	9.7	3.9	35.6	35.2	10.7	6.2	13.1	10.9	11.5
FTSE4Good Developed	-0.7	1.8	9.6	0.8	32.2	33.6	9.8	6.0	11.6	10.9	11.4
FTSE Developed	-1.2	1.5	9.6	-0.5	31.5	34.6	9.6	6.1	11.7	10.7	11.4
FTSE4Good UK 50	-1.0	4.9	8.4	-3.4	16.4	-1.6	5.2	-0.3	13.3	14.1	12.4
FTSE4Good UK	-1.9	4.6	8.3	-5.7	13.8	0.0	4.4	0.0	13.5	14.6	12.7
FTSE All-Share	-2.9	3.7	7.6	-8.1	11.4	-2.6	3.6	-0.5	13.5	14.5	12.9
FTSE4Good US 100	-0.4	0.0	9.7	5.5	46.8	71.7	13.7	11.4	15.8	11.8	12.0
FTSE4Good US	-0.5	0.4	10.4	5.3	44.8	69.4	13.1	11.1	15.5	11.7	12.0
FTSE USA	-0.7	0.9	10.9	3.6	39.7	57.6	11.8	9.5	15.0	11.4	11.8
FTSE4Good Europe 50	1.0	5.0	9.7	0.3	18.5	-0.7	5.8	-0.1	12.9	13.0	12.7
FTSE4Good Europe	-0.5	4.5	9.2	-3.1	18.7	3.3	5.9	0.7	13.2	13.7	12.8
FTSE Developed Europe	-1.2	4.0	8.9	-4.8	18.2	3.1	5.7	0.6	13.4	13.8	13.0
FTSE4Good Australia 30	1.9	10.4	13.7	4.1	32.0	9.2	9.7	1.8	14.5	14.8	15.5
FTSE Australia	2.5	9.9	13.7	2.2	32.1	9.2	9.7	1.8	14.0	14.3	15.5
FTSE4Good Japan	-1.8	-4.0	4.2	-10.1	19.2	26.9	6.0	4.9	16.0	14.1	12.8
FTSE Japan	-2.3	-3.4	3.7	-10.4	20.0	30.1	6.3	5.4	15.9	13.8	12.3

* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE4Good Developed 100	30.4	3.8	-5.7	19.5	25.1	5.0	-0.5	6.7	22.8	-5.5
FTSE4Good Developed	33.5	7.9	-6.8	19.8	27.0	5.1	-0.3	7.1	24.1	-8.2
FTSE Developed	31.4	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6
FTSE4Good UK 50	40.1	5.3	-3.5	16.6	23.0	-4.7	-6.6	-2.7	21.9	-10.6
FTSE4Good UK	39.8	7.2	-3.5	19.1	25.6	-3.7	-3.9	-4.0	23.3	-12.2
FTSE All-Share	44.3	9.7	-3.8	17.3	23.6	-4.5	-4.0	-3.1	24.2	-14.4
FTSE4Good US 100	31.7	11.4	-0.4	19.6	31.7	18.0	2.4	12.3	24.5	-2.0
FTSE4Good US	33.0	11.7	-0.9	19.3	31.7	17.9	2.1	12.7	23.5	-3.2
FTSE USA	27.2	15.1	1.7	16.3	32.8	13.3	1.0	11.8	22.1	-4.5
FTSE4Good Europe 50	31.5	-3.1	-6.9	18.2	23.1	-6.8	-4.5	-1.6	23.2	-12.0
FTSE4Good Europe	36.9	1.5	-9.2	21.2	26.6	-4.7	-2.7	-0.7	25.8	-13.6
FTSE Developed Europe	37.3	4.4	-11.2	20.2	26.2	-5.6	-1.9	0.1	26.5	-14.5
FTSE4Good Australia 30	71.3	13.7	-6.8	26.0	6.5	-0.9	-11.7	11.9	18.9	-10.6
FTSE Australia	76.5	15.5	-10.8	21.6	4.5	-3.3	-9.5	12.7	20.9	-12.2
FTSE4Good Japan	5.4	12.4	-13.9	11.8	29.2	-4.9	11.8	2.1	23.8	-13.8
FTSE Japan	5.8	15.4	-13.5	8.1	27.3	-3.3	11.1	2.8	25.3	-13.0

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 indexes available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY

Review Dates

Semi-annually in June and December

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good Developed 100	0.3	1.0	0.5	0.7	-16.6	-16.6	-17.4	-22.3
FTSE4Good Developed	0.1	0.9	0.5	0.7	-17.0	-17.8	-18.4	-22.7
FTSE Developed	0.0	0.9	0.5	0.8	-17.9	-18.5	-18.5	-22.3
FTSE4Good UK 50	-0.3	0.4	0.0	0.4	-15.1	-17.4	-28.7	-28.7
FTSE4Good UK	-0.4	0.3	0.0	0.5	-17.3	-19.0	-27.1	-27.1
FTSE All-Share	-0.6	0.3	0.0	0.4	-18.9	-21.1	-27.3	-27.3
FTSE4Good US 100	0.3	1.2	1.0	1.2	-18.9	-18.9	-18.9	-18.9
FTSE4Good US	0.3	1.2	0.9	1.2	-19.0	-19.0	-19.0	-19.0
FTSE USA	0.2	1.1	0.8	1.1	-19.5	-19.5	-19.5	-19.5
FTSE4Good Europe 50	0.0	0.5	0.0	0.3	-14.7	-19.5	-27.5	-29.3
FTSE4Good Europe	-0.2	0.5	0.0	0.4	-16.2	-21.1	-25.1	-30.2
FTSE Developed Europe	-0.3	0.4	0.0	0.4	-17.2	-21.9	-25.1	-30.8
FTSE4Good Australia 30	0.3	0.7	0.1	0.5	-15.0	-17.1	-34.6	-34.6
FTSE Australia	0.1	0.7	0.1	0.4	-15.9	-17.8	-34.3	-34.3
FTSE4Good Japan	-0.7	0.5	0.4	0.4	-20.9	-24.4	-24.4	-24.4
FTSE Japan	-0.6	0.5	0.4	0.5	-20.0	-24.3	-24.3	-24.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

Top 5 Constituents (by MCap) - FTSE4Good Developed Index

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software & Computer Services	936,068	3.89
Apple Inc.	USA	Technology Hardware & Equipment	830,291	3.45
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	351,611	1.46
Alphabet Class C	USA	Software & Computer Services	335,567	1.39
Alphabet Class A	USA	Software & Computer Services	330,092	1.37
Totals			2,783,630	11.56

Top 5 Constituents (by MCap) - FTSE4Good UK Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
HSBC Hldgs	Banks	163,445	7.84
Royal Dutch Shell A	Oil & Gas Producers	138,256	6.63
Royal Dutch Shell B	Oil & Gas Producers	116,888	5.61
Diageo	Beverages	99,483	4.77
AstraZeneca	Pharmaceuticals & Biotechnology	96,471	4.63
Totals		614,544	29.49

Top 5 Constituents (by MCap) - FTSE4Good US Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	Software & Computer Services	936,068	7.14
Apple Inc.	Technology Hardware & Equipment	830,291	6.33
Johnson & Johnson	Pharmaceuticals & Biotechnology	351,611	2.68
Alphabet Class C	Software & Computer Services	335,567	2.56
Alphabet Class A	Software & Computer Services	330,092	2.52
Totals		2,783,630	21.23

Top 5 Constituents (by MCap) - FTSE4Good Europe Index

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Nestle	Switzerland	Food Producers	298,174	4.24
Novartis (REGD)	Switzerland	Pharmaceuticals & Biotechnology	186,422	2.65
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals & Biotechnology	181,752	2.59
HSBC Hldgs	UK	Banks	163,445	2.33
Royal Dutch Shell A	UK	Oil & Gas Producers	138,256	1.97
Totals			968,049	13.78

Developed & US ICB Industry Breakdown

ICB Industry	FTSE4Good Developed		FTSE Developed			FTSE4Good US		FTSE USA		
	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Oil & Gas	32	3.60	87	5.58	-1.98	5	0.74	34	4.85	-4.10
Basic Materials	71	4.78	152	3.88	0.90	14	3.17	24	2.14	1.03
Industrials	159	11.09	421	13.47	-2.38	39	10.47	102	12.35	-1.89
Consumer Goods	123	11.78	310	11.61	0.18	31	7.44	73	8.08	-0.63
Health Care	70	13.26	159	11.69	1.57	22	14.50	56	12.69	1.81
Consumer Services	124	8.03	302	11.55	-3.52	44	9.31	89	13.96	-4.65
Telecommunications	32	3.85	44	2.64	1.21	5	3.69	5	2.02	1.67
Utilities	35	1.88	94	3.37	-1.49	7	0.97	31	3.32	-2.35
Financials	221	22.26	459	20.71	1.55	53	18.19	133	18.74	-0.55
Technology	75	19.49	148	15.51	3.97	36	31.52	73	21.86	9.66
Totals	942	100.00	2176	100.00		256	100.00	620	100.00	

Europe & UK ICB Industry Breakdown

ICB Industry	FTSE4Good Europe		FTSE Developed Europe			FTSE4Good UK		FTSE All-Share		
	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Oil & Gas	14	7.61	23	8.16	-0.56	5	12.50	15	14.32	-1.81
Basic Materials	31	6.16	45	6.09	0.07	16	8.15	27	7.69	0.46
Industrials	69	11.65	119	13.94	-2.29	44	8.84	103	11.26	-2.42
Consumer Goods	49	18.97	77	19.31	-0.35	19	13.18	42	14.36	-1.17
Health Care	31	14.43	49	13.45	0.98	10	10.60	19	8.29	2.31
Consumer Services	53	7.02	67	6.24	0.78	55	13.74	90	11.68	2.06
Telecommunications	17	3.81	19	3.17	0.64	3	3.10	6	2.48	0.62
Utilities	21	3.81	32	4.21	-0.41	7	3.49	8	2.60	0.89
Financials	88	21.00	134	20.48	0.52	49	25.11	305	26.19	-1.07
Technology	17	5.56	21	4.94	0.62	9	1.28	17	1.15	0.13
Totals	390	100.00	586	100.00		217	100.00	632	100.00	

Japan & Australia ICB Industry Breakdown

ICB Industry	FTSE4Good Japan		FTSE Japan		Diff %	FTSE4Good Australia 30		FTSE Australia		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %		No. of Cons	Wgt %	No. of Cons	Wgt %	
Oil & Gas	3	1.37	5	0.87	0.49	3	5.52	6	5.29	0.23
Basic Materials	14	5.79	44	5.52	0.27	5	18.38	17	16.90	1.48
Industrials	35	16.48	122	22.64	-6.16	5	8.95	18	10.58	-1.62
Consumer Goods	32	28.08	102	23.61	4.47	1	1.10	2	1.07	0.03
Health Care	12	10.61	36	8.95	1.66	2	10.33	5	8.74	1.60
Consumer Services	11	7.11	78	11.65	-4.55	1	4.00	14	10.02	-6.02
Telecommunications	3	5.76	6	5.89	-0.12	1	1.54	3	1.38	0.17
Utilities	2	1.02	14	1.95	-0.93	2	2.65	3	1.99	0.65
Financials	19	17.07	70	13.48	3.59	10	47.53	28	43.53	3.99
Technology	18	6.71	35	5.43	1.28	-	-	2	0.51	-0.51
Totals	149	100.00	512	100.00		30	100.00	98	100.00	

Country Breakdown

Country	FTSE4Good Developed		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	57	3.48	98	2.56	0.92
Austria	5	0.09	8	0.08	0.01
Belgium	8	0.47	12	0.34	0.13
Canada	27	3.37	57	3.12	0.25
Denmark	13	0.78	22	0.59	0.18
Finland	12	0.51	15	0.42	0.09
France	67	5.06	86	3.61	1.44
Germany	40	3.47	82	2.97	0.50
Hong Kong	18	1.17	91	1.43	-0.26
Ireland	2	0.09	5	0.09	0.00
Israel	5	0.14	26	0.17	-0.04
Italy	20	1.00	37	0.83	0.17
Japan	149	7.23	512	8.81	-1.58
Korea	22	0.49	137	1.56	-1.08
Netherlands	21	1.86	27	1.18	0.68
New Zealand	7	0.10	12	0.10	-0.01
Norway	10	0.32	17	0.25	0.06
Poland	-	-	14	0.12	-0.12
Portugal	4	0.09	4	0.05	0.03
Singapore	11	0.42	37	0.46	-0.05
Spain	28	1.69	30	1.04	0.65
Sweden	28	1.08	45	0.88	0.20
Switzerland	29	4.61	49	3.08	1.52
UK	103	8.07	133	5.95	2.12
USA	256	54.47	620	60.30	-5.83
Totals	942	100.00	2176	100.00	

© 2019 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI") and (7) The Yield Book Inc ("YB"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. Every effort is made to ensure that all information given in this document is accurate, but no responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the FTSE4Good Index Series or the fitness or suitability of the FTSE4Good Index Series for any particular purpose to which they might be put.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and/or their respective licensors.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back- tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

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