

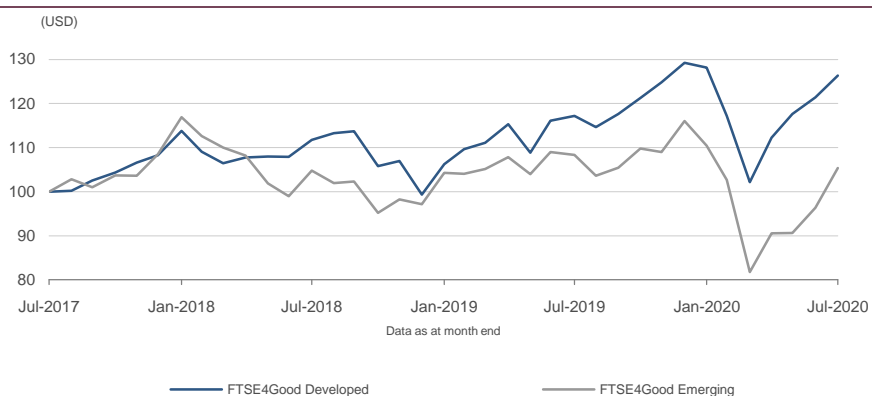
FTSE4Good Index Series

Data as at: 31 July 2020

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 indexes 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	12.6	-1.4	-2.3	7.8	26.4	46.5	8.1	7.9	27.8	18.1	14.5
FTSE4Good Emerging	16.3	-4.6	-9.2	-2.7	5.4	28.3	1.8	5.1	24.0	20.2	19.1

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE4Good Developed	7.9	-6.8	19.8	27.0	5.1	-0.3	7.1	24.1	-8.2	30.1
FTSE4Good Emerging	-	-	-	-	-	-	15.7	32.0	-10.5	19.5

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	0.3	0.5	0.5	0.7	-33.9	-33.9	-33.9	-33.9
FTSE4Good Emerging	-0.1	0.1	0.3	-	-37.6	-37.9	-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	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware & Equipment	1,735,860	6.19
Microsoft Corp	USA	Software & Computer Services	1,532,963	5.47
Alphabet Class A	USA	Software & Computer Services	446,009	1.59
Alphabet Class C	USA	Software & Computer Services	438,779	1.56
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	383,795	1.37
Nestle	Switzerland	Food Producers	342,237	1.22
Visa	USA	Financial Services	321,005	1.14
Procter & Gamble	USA	Household Goods & Home Construction	319,063	1.14
Unitedhealth Group	USA	Health Care Equipment & Services	285,410	1.02
Home Depot	USA	General Retailers	284,775	1.02
Totals			6,089,896	21.72

Top 10 Constituents - Emerging

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	348,577	13.07
Reliance Industries	India	Oil & Gas Producers	85,829	3.22
Naspers	South Africa	Software & Computer Services	78,041	2.93
China Construction Bank (H)	China	Banks	68,415	2.57
Ping An Insurance (H)	China	Life Insurance/Assurance	57,963	2.17
Infosys	India	Software & Computer Services	46,378	1.74
Housing Development Finance	India	Financial Services	39,885	1.50
China Mobile (Red Chip)	China	Mobile Telecommunications	36,222	1.36
MediaTek	Taiwan	Technology Hardware & Equipment	35,380	1.33
Hon Hai Precision Industry	Taiwan	Electronic & Electrical Equipment	31,918	1.20
Totals			828,609	31.07

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	68	877,093	3.13
Austria	7	20,975	0.07
Belgium	8	99,293	0.35
Canada	30	739,704	2.64
Denmark	13	263,926	0.94
Finland	14	154,009	0.55
France	72	1,277,504	4.56
Germany	43	952,401	3.40
Hong Kong	23	290,076	1.03
Ireland	3	23,237	0.08
Israel	7	34,400	0.12
Italy	25	269,598	0.96
Japan	192	2,070,118	7.38
Korea	36	175,051	0.62
Netherlands	22	496,285	1.77
New Zealand	7	31,284	0.11
Norway	11	74,003	0.26
Poland	7	19,232	0.07
Portugal	4	26,260	0.09
Singapore	15	88,164	0.31
Spain	24	327,121	1.17
Sweden	36	380,739	1.36
Switzerland	35	1,334,774	4.76
UK	104	1,699,881	6.06
USA	270	16,317,316	58.19
Totals	1076	28,042,443	100.00

Country Breakdown - Emerging

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	55	225,044	8.44
Chile	19	38,092	1.43
China	38	285,812	10.72
Colombia	7	12,189	0.46
Czech Rep.	2	2,902	0.11
Egypt	1	5,264	0.20
Greece	7	8,954	0.34
Hungary	3	11,276	0.42
India	100	460,759	17.28
Indonesia	18	65,478	2.46
Kuwait	3	22,547	0.85
Malaysia	34	108,449	4.07
Mexico	22	91,167	3.42
Pakistan	2	844	0.03
Philippines	11	38,241	1.43
Qatar	3	23,507	0.88
Russia	23	112,506	4.22
Saudi Arabia	1	21,334	0.80
South Africa	55	233,444	8.75
Taiwan	79	741,926	27.82
Thailand	38	121,241	4.55
Turkey	20	18,714	0.70
UAE	3	16,941	0.64
Totals	544	2,666,631	100.00

ICB Industry Breakdown

ICB Code		FTSE4Good Developed			FTSE4Good Emerging		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
0001	Oil & Gas	40	642,391	2.29	30	203,436	7.63
1000	Basic Materials	85	1,272,867	4.54	53	191,510	7.18
2000	Industrials	184	3,050,143	10.88	65	183,024	6.86
3000	Consumer Goods	139	3,155,512	11.25	59	170,058	6.38
4000	Health Care	75	3,894,348	13.89	21	85,331	3.20
5000	Consumer Services	134	2,141,423	7.64	55	147,372	5.53
6000	Telecommunications	33	943,528	3.36	35	168,639	6.32
7000	Utilities	42	594,189	2.12	35	62,587	2.35
8000	Financials	258	5,155,061	18.38	159	822,116	30.83
9000	Technology	86	7,192,980	25.65	32	632,557	23.72
Totals		1076	28,042,443	100.00	544	2,666,631	100.00

Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1076	544
Net MCap (USDm)	28,042,443	2,666,631
Dividend Yield %	2.60	3.50
Constituent Sizes (Net MCap USDm)		
Average	26,062	4,902
Largest	1,735,860	348,577
Smallest	164	67
Median	8,522	2,055
Weight of Largest Constituent (%)	6.19	13.07
Top 10 Holdings (% Index MCap)	21.72	31.07

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