FTSE4Good Index Series

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

<table>
<thead>
<tr>
<th>Index (USD)</th>
<th>3M</th>
<th>6M</th>
<th>YTD</th>
<th>12M</th>
<th>3YR</th>
<th>5YR</th>
<th>3YR</th>
<th>5YR</th>
<th>1YR</th>
<th>3YR</th>
<th>5YR</th>
</tr>
</thead>
<tbody>
<tr>
<td>FTSE4Good Developed</td>
<td>5.7</td>
<td>9.4</td>
<td>-0.9</td>
<td>20.7</td>
<td>43.7</td>
<td>59.9</td>
<td>12.8</td>
<td>9.8</td>
<td>9.8</td>
<td>10.7</td>
<td>11.7</td>
</tr>
<tr>
<td>FTSE4Good Emerging</td>
<td>0.6</td>
<td>2.0</td>
<td>-4.8</td>
<td>5.9</td>
<td>28.5</td>
<td>-</td>
<td>8.7</td>
<td>-</td>
<td>10.4</td>
<td>13.1</td>
<td>-</td>
</tr>
</tbody>
</table>

* 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

<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>FTSE4Good Developed</td>
<td>7.9</td>
<td>-6.8</td>
<td>19.8</td>
<td>27.0</td>
<td>5.1</td>
<td>-0.3</td>
<td>7.1</td>
<td>24.1</td>
<td>-8.2</td>
<td>30.1</td>
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<tr>
<td>FTSE4Good Emerging</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>-</td>
<td>15.7</td>
<td>32.0</td>
<td>-10.5</td>
<td>19.5</td>
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</tbody>
</table>

Source: FTSE Russell as at 31 January 2020. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.
## Return/Risk Ratio and Drawdown - Total Return

<table>
<thead>
<tr>
<th>Index (USD)</th>
<th>Return/Risk Ratio</th>
<th>Drawdown (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>1YR</td>
<td>3YR</td>
</tr>
<tr>
<td>FTSE4Good Developed</td>
<td>2.0</td>
<td>1.2</td>
</tr>
<tr>
<td>FTSE4Good Emerging</td>
<td>0.6</td>
<td>0.7</td>
</tr>
</tbody>
</table>

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

## Top 10 Constituents - Developed

<table>
<thead>
<tr>
<th>Constituent</th>
<th>Country</th>
<th>ICB Sector</th>
<th>Net MCap (USDm)</th>
<th>Wgt %</th>
</tr>
</thead>
<tbody>
<tr>
<td>Apple Inc.</td>
<td>USA</td>
<td>Technology Hardware &amp; Equipment</td>
<td>1,374,543</td>
<td>4.80</td>
</tr>
<tr>
<td>Microsoft Corp</td>
<td>USA</td>
<td>Software &amp; Computer Services</td>
<td>1,286,288</td>
<td>4.49</td>
</tr>
<tr>
<td>Alphabet Class C</td>
<td>USA</td>
<td>Software &amp; Computer Services</td>
<td>429,593</td>
<td>1.50</td>
</tr>
<tr>
<td>Alphabet Class A</td>
<td>USA</td>
<td>Software &amp; Computer Services</td>
<td>428,564</td>
<td>1.50</td>
</tr>
<tr>
<td>Johnson &amp; Johnson</td>
<td>USA</td>
<td>Pharmaceuticals &amp; Biotechnology</td>
<td>395,072</td>
<td>1.38</td>
</tr>
<tr>
<td>Visa</td>
<td>USA</td>
<td>Financial Services</td>
<td>340,564</td>
<td>1.19</td>
</tr>
<tr>
<td>Nestle</td>
<td>Switzerland</td>
<td>Food Producers</td>
<td>318,492</td>
<td>1.11</td>
</tr>
<tr>
<td>Procter &amp; Gamble</td>
<td>USA</td>
<td>Household Goods &amp; Home Construction</td>
<td>307,728</td>
<td>1.08</td>
</tr>
<tr>
<td>Mastercard CL A</td>
<td>USA</td>
<td>Financial Services</td>
<td>279,827</td>
<td>0.98</td>
</tr>
<tr>
<td>Intel Corp</td>
<td>USA</td>
<td>Technology Hardware &amp; Equipment</td>
<td>278,033</td>
<td>0.97</td>
</tr>
<tr>
<td>Totals</td>
<td></td>
<td></td>
<td>5,438,704</td>
<td>19.00</td>
</tr>
</tbody>
</table>

## Top 10 Constituents - Emerging

<table>
<thead>
<tr>
<th>Constituent</th>
<th>Country</th>
<th>ICB Sector</th>
<th>Net MCap (USDm)</th>
<th>Wgt %</th>
</tr>
</thead>
<tbody>
<tr>
<td>Taiwan Semiconductor Manufacturing</td>
<td>Taiwan</td>
<td>Technology Hardware &amp; Equipment</td>
<td>254,214</td>
<td>9.09</td>
</tr>
<tr>
<td>China Construction Bank (H)</td>
<td>China</td>
<td>Banks</td>
<td>71,531</td>
<td>2.56</td>
</tr>
<tr>
<td>Naspers</td>
<td>South Africa</td>
<td>Software &amp; Computer Services</td>
<td>70,774</td>
<td>2.53</td>
</tr>
<tr>
<td>Ping An Insurance (H)</td>
<td>China</td>
<td>Life Insurance/Assurance</td>
<td>62,504</td>
<td>2.23</td>
</tr>
<tr>
<td>Reliance Industries</td>
<td>India</td>
<td>Oil &amp; Gas Producers</td>
<td>61,447</td>
<td>2.20</td>
</tr>
<tr>
<td>Housing Development Finance</td>
<td>India</td>
<td>Financial Services</td>
<td>58,236</td>
<td>2.08</td>
</tr>
<tr>
<td>China Mobile (Red Chip)</td>
<td>China</td>
<td>Mobile Telecommunications</td>
<td>43,711</td>
<td>1.56</td>
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<tr>
<td>Sberbank</td>
<td>Russia</td>
<td>Banks</td>
<td>40,452</td>
<td>1.45</td>
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<tr>
<td>Infosys</td>
<td>India</td>
<td>Software &amp; Computer Services</td>
<td>40,241</td>
<td>1.44</td>
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<tr>
<td>Itau Unibanco Holding SA</td>
<td>Brazil</td>
<td>Banks</td>
<td>36,167</td>
<td>1.29</td>
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<tr>
<td>Totals</td>
<td></td>
<td></td>
<td>739,276</td>
<td>26.43</td>
</tr>
</tbody>
</table>

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## Country Breakdown - Developed

<table>
<thead>
<tr>
<th>Country</th>
<th>No. of Cons</th>
<th>Net MCap (USDm)</th>
<th>Wgt %</th>
</tr>
</thead>
<tbody>
<tr>
<td>Australia</td>
<td>64</td>
<td>966,663</td>
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</tr>
<tr>
<td>Austria</td>
<td>6</td>
<td>26,146</td>
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<tr>
<td>Belgium</td>
<td>8</td>
<td>114,817</td>
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<tr>
<td>Canada</td>
<td>30</td>
<td>906,741</td>
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<tr>
<td>Denmark</td>
<td>13</td>
<td>230,028</td>
<td>0.80</td>
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<tr>
<td>Finland</td>
<td>13</td>
<td>142,400</td>
<td>0.50</td>
</tr>
<tr>
<td>France</td>
<td>73</td>
<td>1,371,408</td>
<td>4.79</td>
</tr>
<tr>
<td>Germany</td>
<td>44</td>
<td>950,586</td>
<td>3.32</td>
</tr>
<tr>
<td>Hong Kong</td>
<td>23</td>
<td>288,677</td>
<td>1.01</td>
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<tr>
<td>Ireland</td>
<td>2</td>
<td>23,111</td>
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<td>Israel</td>
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<td>39,997</td>
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<td>Italy</td>
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<td>310,925</td>
<td>1.09</td>
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<tr>
<td>Japan</td>
<td>177</td>
<td>2,264,239</td>
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<tr>
<td>Korea</td>
<td>32</td>
<td>158,325</td>
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<tr>
<td>Netherlands</td>
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<tr>
<td>New Zealand</td>
<td>7</td>
<td>27,654</td>
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<tr>
<td>Norway</td>
<td>10</td>
<td>78,738</td>
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<td>Poland</td>
<td>7</td>
<td>26,116</td>
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<tr>
<td>Portugal</td>
<td>4</td>
<td>26,640</td>
<td>0.09</td>
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<tr>
<td>Singapore</td>
<td>14</td>
<td>114,633</td>
<td>0.40</td>
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<tr>
<td>Spain</td>
<td>26</td>
<td>410,582</td>
<td>1.43</td>
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<tr>
<td>Sweden</td>
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<td>Switzerland</td>
<td>31</td>
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<tr>
<td>UK</td>
<td>101</td>
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<tr>
<td>USA</td>
<td>270</td>
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<tr>
<td><strong>Totals</strong></td>
<td><strong>1040</strong></td>
<td><strong>28,619,727</strong></td>
<td><strong>100.00</strong></td>
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</tbody>
</table>
## Country Breakdown - Emerging

<table>
<thead>
<tr>
<th>Country</th>
<th>No. of Cons</th>
<th>Net MCap (USDm)</th>
<th>Wgt %</th>
</tr>
</thead>
<tbody>
<tr>
<td>Brazil</td>
<td>49</td>
<td>271,950</td>
<td>9.72</td>
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<tr>
<td>Chile</td>
<td>19</td>
<td>42,962</td>
<td>1.54</td>
</tr>
<tr>
<td>China</td>
<td>33</td>
<td>301,586</td>
<td>10.78</td>
</tr>
<tr>
<td>Colombia</td>
<td>6</td>
<td>18,945</td>
<td>0.68</td>
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<tr>
<td>Czech Rep.</td>
<td>2</td>
<td>4,451</td>
<td>0.16</td>
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<tr>
<td>Egypt</td>
<td>1</td>
<td>7,136</td>
<td>0.26</td>
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<tr>
<td>Greece</td>
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<td>15,602</td>
<td>0.56</td>
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<td>Hungary</td>
<td>3</td>
<td>14,831</td>
<td>0.53</td>
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<tr>
<td>India</td>
<td>102</td>
<td>465,980</td>
<td>16.66</td>
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<td>Indonesia</td>
<td>18</td>
<td>84,139</td>
<td>3.01</td>
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<td>Kuwait</td>
<td>3</td>
<td>27,543</td>
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<td>Malaysia</td>
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<td>107,799</td>
<td>3.85</td>
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<td>1,077</td>
<td>0.04</td>
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<td>Philippines</td>
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<td>Russia</td>
<td>24</td>
<td>142,999</td>
<td>5.11</td>
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<tr>
<td>Saudi Arabia</td>
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<td>15,742</td>
<td>0.56</td>
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<tr>
<td>South Africa</td>
<td>56</td>
<td>265,169</td>
<td>9.48</td>
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<tr>
<td>Taiwan</td>
<td>78</td>
<td>620,049</td>
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<td>133,671</td>
<td>4.78</td>
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<td>Turkey</td>
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<tr>
<td>UAE</td>
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<td>26,613</td>
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<tr>
<td>Totals</td>
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</table>

## ICB Industry Breakdown

<table>
<thead>
<tr>
<th>ICB Code</th>
<th>FTSE4Good Developed</th>
<th>FTSE4Good Emerging</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>No. of Cons</td>
<td>Net MCap (USDm)</td>
</tr>
<tr>
<td>0001 Oil &amp; Gas</td>
<td>39</td>
<td>937,512</td>
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<tr>
<td>1000 Basic Materials</td>
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<td>1,239,936</td>
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<td>2000 Industrials</td>
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<tr>
<td>3000 Consumer Goods</td>
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<td>3,252,964</td>
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<tr>
<td>4000 Health Care</td>
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<td>3,823,410</td>
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<tr>
<td>5000 Consumer Services</td>
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<td>2,243,936</td>
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<tr>
<td>6000 Telecommunications</td>
<td>34</td>
<td>1,035,535</td>
</tr>
<tr>
<td>7000 Utilities</td>
<td>41</td>
<td>621,847</td>
</tr>
<tr>
<td>8000 Financials</td>
<td>245</td>
<td>6,175,429</td>
</tr>
<tr>
<td>9000 Technology</td>
<td>84</td>
<td>6,297,881</td>
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<tr>
<td>Totals</td>
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<td>28,619,727</td>
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</table>

## Index Characteristics

<table>
<thead>
<tr>
<th>Attributes</th>
<th>FTSE4Good Developed</th>
<th>FTSE4Good Emerging</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of constituents</td>
<td>1040</td>
<td>534</td>
</tr>
<tr>
<td>Net MCap (USDm)</td>
<td>28,619,727</td>
<td>2,797,588</td>
</tr>
<tr>
<td>Dividend Yield %</td>
<td>2.52</td>
<td>3.59</td>
</tr>
<tr>
<td>Constituent Sizes (Net MCap USDm)</td>
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<td></td>
</tr>
<tr>
<td>Average</td>
<td>27,519</td>
<td>5,239</td>
</tr>
<tr>
<td>Largest</td>
<td>1,374,543</td>
<td>254,214</td>
</tr>
<tr>
<td>Smallest</td>
<td>115</td>
<td>128</td>
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<tr>
<td>Median</td>
<td>9,852</td>
<td>2,414</td>
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<tr>
<td>Weight of Largest Constituent (%)</td>
<td>4.80</td>
<td>9.09</td>
</tr>
<tr>
<td>Top 10 Holdings (% Index MCap)</td>
<td>19</td>
<td>26.43</td>
</tr>
</tbody>
</table>

Source: FTSE Russell as at 31 January 2020. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.
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