

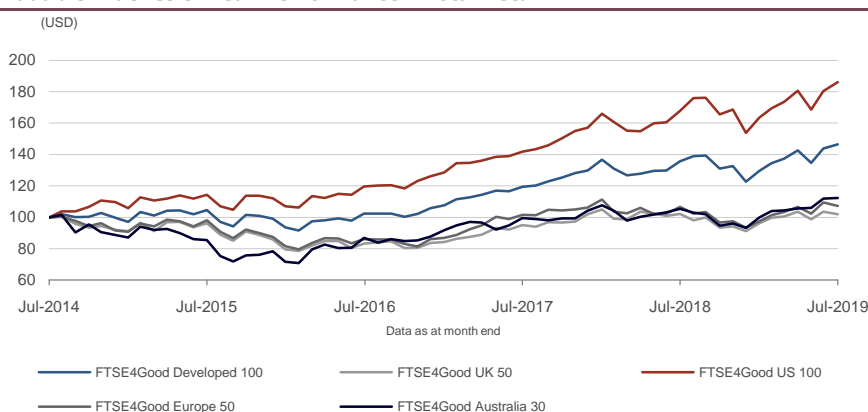
# FTSE4Good Index Series

Data as at: 31 July 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](http://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.

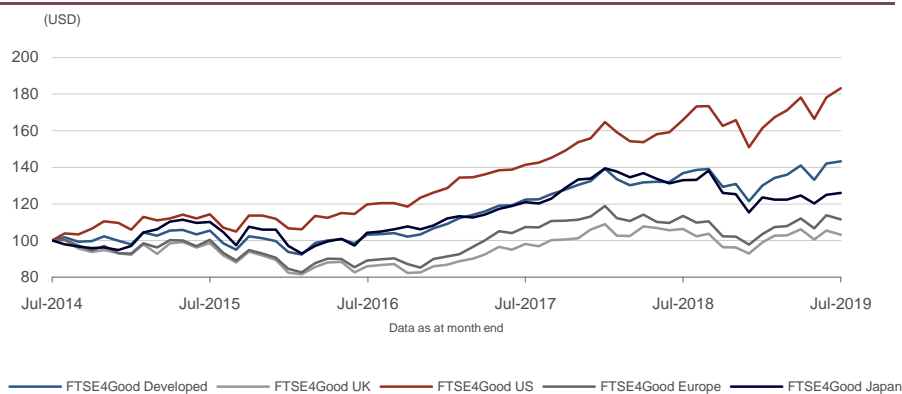
### Availability

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	2.6	12.9	19.3	7.9	43.1	46.4	12.7	7.9	13.1	10.5	11.8
FTSE4Good Developed	1.7	10.3	18.0	4.8	38.9	43.4	11.6	7.5	11.6	10.3	11.7
FTSE Developed	0.9	8.9	17.3	3.6	36.4	43.6	10.9	7.5	11.8	10.3	11.7
FTSE4Good UK 50	-1.5	5.9	11.9	-0.1	22.5	2.0	7.0	0.4	12.6	11.1	12.7
FTSE4Good UK	-2.8	4.2	10.9	-2.9	20.0	3.2	6.3	0.6	12.9	11.4	12.9
FTSE All-Share	-3.8	2.9	10.2	-5.6	16.9	0.6	5.3	0.1	12.9	11.4	13.1
FTSE4Good US 100	3.0	13.8	21.0	10.8	55.4	86.0	15.8	13.2	16.0	11.8	12.3
FTSE4Good US	2.9	13.4	21.4	10.4	52.9	83.2	15.2	12.9	15.6	11.7	12.3
FTSE USA	1.7	11.4	20.5	8.0	46.0	70.1	13.4	11.2	15.1	11.4	12.0
FTSE4Good Europe 50	0.5	9.9	14.8	0.6	24.5	7.2	7.6	1.4	12.4	11.3	13.0
FTSE4Good Europe	-0.4	7.9	14.2	-1.6	25.2	11.6	7.8	2.2	12.8	11.6	13.0
FTSE Developed Europe	-0.8	6.9	14.1	-2.9	24.4	12.4	7.6	2.4	13.0	11.9	13.2
FTSE4Good Australia 30	6.4	12.5	20.5	6.6	29.4	12.3	9.0	2.3	14.1	13.7	15.6
FTSE Australia	6.7	12.3	20.6	4.8	28.9	12.6	8.8	2.4	13.6	13.3	15.6
FTSE4Good Japan	1.1	1.9	9.1	-5.3	20.8	26.0	6.5	4.7	16.2	13.8	12.7
FTSE Japan	-0.7	1.4	7.5	-5.0	19.8	27.2	6.2	4.9	16.2	13.5	12.2

\* 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	0.6	1.2	0.7	0.7	-16.6	-16.6	-17.4	-22.3
FTSE4Good Developed	0.4	1.2	0.6	0.7	-17.0	-17.8	-18.4	-22.7
FTSE Developed	0.3	1.1	0.6	0.8	-17.9	-18.5	-18.5	-22.3
FTSE4Good UK 50	0.0	0.7	0.0	0.4	-13.5	-17.4	-27.1	-28.7
FTSE4Good UK	-0.2	0.6	0.1	0.4	-15.4	-19.0	-26.3	-27.1
FTSE All-Share	-0.4	0.5	0.0	0.4	-17.2	-21.1	-25.8	-27.3
FTSE4Good US 100	0.7	1.3	1.1	1.2	-18.9	-18.9	-18.9	-18.9
FTSE4Good US	0.6	1.3	1.0	1.2	-19.0	-19.0	-19.0	-19.0
FTSE USA	0.5	1.2	0.9	1.1	-19.5	-19.5	-19.5	-19.5
FTSE4Good Europe 50	0.1	0.7	0.1	0.3	-14.7	-19.5	-25.2	-29.3
FTSE4Good Europe	-0.1	0.7	0.2	0.4	-16.2	-21.1	-24.0	-30.2
FTSE Developed Europe	-0.2	0.7	0.2	0.4	-17.2	-21.9	-23.4	-30.8
FTSE4Good Australia 30	0.5	0.7	0.2	0.4	-14.5	-17.1	-34.6	-34.6
FTSE Australia	0.3	0.7	0.2	0.4	-15.6	-17.8	-34.3	-34.3
FTSE4Good Japan	-0.3	0.5	0.4	0.4	-20.9	-24.4	-24.4	-24.4
FTSE Japan	-0.3	0.5	0.4	0.4	-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	1,029,681	3.88
Apple Inc.	USA	Technology Hardware & Equipment	979,720	3.69
Alphabet Class C	USA	Software & Computer Services	369,430	1.39
Alphabet Class A	USA	Software & Computer Services	364,381	1.37
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	345,578	1.30
<b>Totals</b>			<b>3,088,788</b>	<b>11.64</b>

## Top 5 Constituents (by MCap) - FTSE4Good UK Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
HSBC Hldgs	Banks	162,360	7.63
Royal Dutch Shell A	Oil & Gas Producers	138,617	6.52
Royal Dutch Shell B	Oil & Gas Producers	119,105	5.60
AstraZeneca	Pharmaceuticals & Biotechnology	113,162	5.32
GlaxoSmithKline	Pharmaceuticals & Biotechnology	101,889	4.79
<b>Totals</b>		<b>635,134</b>	<b>29.86</b>

## Top 5 Constituents (by MCap) - FTSE4Good US Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	Software & Computer Services	1,029,681	7.07
Apple Inc.	Technology Hardware & Equipment	979,720	6.73
Alphabet Class C	Software & Computer Services	369,430	2.54
Alphabet Class A	Software & Computer Services	364,381	2.50
Johnson & Johnson	Pharmaceuticals & Biotechnology	345,578	2.37
<b>Totals</b>		<b>3,088,788</b>	<b>21.20</b>

**Top 5 Constituents (by MCap) - FTSE4Good Europe Index**

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Nestle	Switzerland	Food Producers	317,578	4.27
Novartis (REGD)	Switzerland	Pharmaceuticals & Biotechnology	201,373	2.71
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals & Biotechnology	187,040	2.51
HSBC Hldgs	UK	Banks	162,360	2.18
Royal Dutch Shell A	UK	Oil & Gas Producers	138,617	1.86
<b>Totals</b>			<b>1,006,968</b>	<b>13.53</b>

**Developed & US ICB Industry Breakdown**

ICB Industry	FTSE4Good Developed		FTSE Developed		Diff %	FTSE4Good US		FTSE USA		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %		No. of Cons	Wgt %	No. of Cons	Wgt %	
Oil & Gas	38	3.61	87	5.42	-1.81	7	1.26	34	4.80	-3.54
Basic Materials	80	4.71	152	3.87	0.84	14	2.93	24	2.08	0.86
Industrials	173	10.69	419	13.52	-2.82	37	9.36	99	12.34	-2.98
Consumer Goods	134	11.86	309	11.56	0.30	34	7.85	73	8.11	-0.26
Health Care	76	12.83	161	11.59	1.25	24	13.60	58	12.30	1.29
Consumer Services	135	8.25	301	11.50	-3.25	46	9.36	89	13.88	-4.52
Telecommunications	33	3.67	44	2.60	1.07	5	3.56	5	2.01	1.55
Utilities	39	1.84	93	3.29	-1.45	7	0.90	31	3.20	-2.30
Financials	244	22.55	460	20.47	2.08	62	19.22	134	18.67	0.55
Technology	81	19.99	146	16.19	3.80	37	31.96	71	22.62	9.34
<b>Totals</b>	<b>1033</b>	<b>100.00</b>	<b>2172</b>	<b>100.00</b>		<b>273</b>	<b>100.00</b>	<b>618</b>	<b>100.00</b>	

**Europe & UK ICB Industry Breakdown**

ICB Industry	FTSE4Good Europe		FTSE Developed Europe		Diff %	FTSE4Good UK		FTSE All-Share		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %		No. of Cons	Wgt %	No. of Cons	Wgt %	
Oil & Gas	16	7.25	23	7.89	-0.65	5	12.36	14	14.07	-1.71
Basic Materials	33	6.21	45	6.19	0.03	15	8.34	26	7.83	0.51
Industrials	72	11.69	120	14.29	-2.60	44	8.39	105	11.48	-3.09
Consumer Goods	50	18.96	76	19.46	-0.51	21	12.92	42	14.17	-1.25
Health Care	32	15.04	49	13.92	1.12	10	11.65	19	9.07	2.58
Consumer Services	55	6.89	66	6.14	0.74	55	13.58	90	11.58	2.00
Telecommunications	17	3.65	19	3.09	0.56	3	3.27	6	2.60	0.67
Utilities	24	3.96	31	4.20	-0.24	8	3.40	8	2.52	0.88
Financials	98	20.78	134	19.78	1.00	56	24.89	307	25.62	-0.73
Technology	17	5.59	21	5.04	0.55	10	1.20	17	1.06	0.14
<b>Totals</b>	<b>414</b>	<b>100.00</b>	<b>584</b>	<b>100.00</b>		<b>227</b>	<b>100.00</b>	<b>634</b>	<b>100.00</b>	

## Japan &amp; 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	1.18	5	0.87	0.31	2	4.05	6	5.06	-1.01
Basic Materials	17	6.16	44	5.71	0.45	5	18.09	17	17.05	1.04
Industrials	43	18.19	122	22.73	-4.54	5	9.00	18	10.83	-1.83
Consumer Goods	37	27.36	102	23.54	3.82	-	-	2	1.15	-1.15
Health Care	14	9.83	36	9.04	0.79	2	10.14	5	9.06	1.08
Consumer Services	14	7.24	78	11.36	-4.12	4	11.19	14	10.01	1.18
Telecommunications	3	5.03	6	6.02	-0.98	1	1.48	3	1.33	0.15
Utilities	2	0.89	14	1.92	-1.03	1	1.23	3	1.96	-0.73
Financials	21	16.02	70	13.12	2.90	10	44.82	28	42.99	1.83
Technology	21	8.10	35	5.69	2.41	-	-	2	0.55	-0.55
<b>Totals</b>	<b>175</b>	<b>100.00</b>	<b>512</b>	<b>100.00</b>		<b>30</b>	<b>100.00</b>	<b>98</b>	<b>100.00</b>	

## Country Breakdown

Country	FTSE4Good Developed		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	64	3.63	98	2.56	1.06
Austria	6	0.10	8	0.08	0.02
Belgium	8	0.48	12	0.36	0.12
Canada	30	3.35	57	3.06	0.29
Denmark	13	0.72	22	0.57	0.15
Finland	13	0.51	15	0.40	0.11
France	71	4.86	86	3.59	1.27
Germany	45	3.38	81	2.89	0.49
Hong Kong	20	1.14	91	1.39	-0.26
Ireland	2	0.08	5	0.08	0.00
Israel	5	0.13	26	0.17	-0.05
Italy	20	0.97	37	0.84	0.14
Japan	175	7.69	512	8.56	-0.87
Korea	32	0.58	137	1.51	-0.93
Netherlands	21	1.77	27	1.18	0.60
New Zealand	7	0.09	12	0.11	-0.01
Norway	11	0.30	17	0.24	0.06
Poland	7	0.11	14	0.12	0.00
Portugal	4	0.08	4	0.05	0.03
Singapore	13	0.43	37	0.47	-0.04
Spain	28	1.54	30	0.98	0.56
Sweden	32	1.16	45	0.87	0.29
Switzerland	30	4.52	49	3.08	1.45
UK	103	7.48	132	5.74	1.74
USA	273	54.90	618	61.11	-6.21
<b>Totals</b>	<b>1033</b>	<b>100.00</b>	<b>2172</b>	<b>100.00</b>	

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Data definitions available from  
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