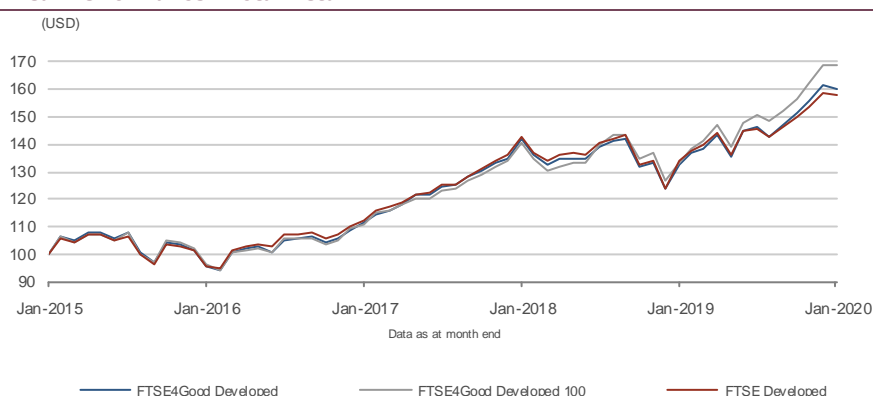


# FTSE4Good Developed Index

Data as at: 31 January 2020

FTSE4Good benchmark and tradable indexes have been designed to measure the performance of companies utilising globally recognised Environmental, Social and Governance (ESG) standards taking account of ESG risk levels, and to facilitate investment in those companies.

## 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     | 5.7      | 9.4  | -0.9 | 20.7 | 43.7 | 59.9 | 12.8         | 9.8  | 9.8            | 10.7 | 11.7 |
| FTSE4Good Developed 100 | 7.6      | 11.9 | 0.1  | 26.3 | 52.2 | 68.8 | 15.0         | 11.0 | 10.8           | 10.9 | 11.8 |
| FTSE Developed          | 5.3      | 8.3  | -0.7 | 17.9 | 40.3 | 57.8 | 11.9         | 9.6  | 9.4            | 10.7 | 11.7 |

\* 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

## Top 10 Constituents (by MCap)

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

## 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 index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Availability

The index is 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.

## ICB Supersector Breakdown

| ICB Code      | ICB Supersector             | FTSE4Good Developed |                   |               | FTSE Developed |                   |               |
|---------------|-----------------------------|---------------------|-------------------|---------------|----------------|-------------------|---------------|
|               |                             | No. of Cons         | Net MCap (USDm)   | Wgt %         | No. of Cons    | Net MCap (USDm)   | Wgt %         |
| 0500          | Oil & Gas                   | 39                  | 937,512           | 3.28          | 84             | 2,042,499         | 4.53          |
| 1300          | Chemicals                   | 46                  | 802,885           | 2.81          | 87             | 955,499           | 2.12          |
| 1700          | Basic Resources             | 33                  | 437,051           | 1.53          | 63             | 661,203           | 1.47          |
| 2300          | Construction & Materials    | 27                  | 314,248           | 1.10          | 77             | 560,062           | 1.24          |
| 2700          | Industrial Goods & Services | 147                 | 2,677,028         | 9.35          | 344            | 5,517,239         | 12.23         |
| 3300          | Automobiles & Parts         | 28                  | 450,602           | 1.57          | 72             | 908,632           | 2.01          |
| 3500          | Food & Beverage             | 47                  | 1,187,999         | 4.15          | 104            | 1,767,450         | 3.92          |
| 3700          | Personal & Household Goods  | 61                  | 1,614,362         | 5.64          | 131            | 2,427,721         | 5.38          |
| 4500          | Health Care                 | 73                  | 3,823,410         | 13.36         | 159            | 5,405,987         | 11.98         |
| 5300          | Retail                      | 54                  | 955,244           | 3.34          | 133            | 2,852,027         | 6.32          |
| 5500          | Media                       | 39                  | 758,833           | 2.65          | 64             | 1,092,560         | 2.42          |
| 5700          | Travel & Leisure            | 42                  | 529,859           | 1.85          | 101            | 1,121,687         | 2.49          |
| 6500          | Telecommunications          | 34                  | 1,035,535         | 3.62          | 45             | 1,142,052         | 2.53          |
| 7500          | Utilities                   | 41                  | 621,847           | 2.17          | 91             | 1,588,520         | 3.52          |
| 8300          | Banks                       | 79                  | 2,645,264         | 9.24          | 129            | 3,382,864         | 7.50          |
| 8500          | Insurance                   | 62                  | 1,301,884         | 4.55          | 96             | 2,083,188         | 4.62          |
| 8600          | Real Estate                 | 42                  | 529,862           | 1.85          | 120            | 1,404,476         | 3.11          |
| 8700          | Financial Services          | 62                  | 1,698,419         | 5.93          | 109            | 2,170,704         | 4.81          |
| 9500          | Technology                  | 84                  | 6,297,881         | 22.01         | 155            | 8,040,798         | 17.82         |
| <b>Totals</b> |                             | <b>1040</b>         | <b>28,619,727</b> | <b>100.00</b> | <b>2164</b>    | <b>45,125,167</b> | <b>100.00</b> |

## Index Characteristics

| Attributes                        | FTSE4Good Developed | FTSE Developed |
|-----------------------------------|---------------------|----------------|
| Number of constituents            | 1040                | 2164           |
| Net MCap (USDm)                   | 28,619,727          | 45,125,167     |
| Dividend Yield %                  | 2.52                | 2.35           |
| Constituent Sizes (Net MCap USDm) |                     |                |
| Average                           | 27,519              | 20,853         |
| Largest                           | 1,374,543           | 1,374,543      |
| Smallest                          | 115                 | 115            |
| Median                            | 9,852               | 7,137          |
| Weight of Largest Constituent (%) | 4.80                | 3.05           |
| Top 10 Holdings (% Index MCap)    | 19                  | 13.96          |

## 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 index available

## End-of-Day Distribution

Via FTP and email

## Currency

USD

## Review Dates

Semi-annually in June and December

## Country Breakdown

| Country       | No. of Cons | Net MCap (USDm)   | Wgt %         |
|---------------|-------------|-------------------|---------------|
| Australia     | 64          | 966,663           | 3.38          |
| Austria       | 6           | 26,146            | 0.09          |
| Belgium       | 8           | 114,817           | 0.40          |
| Canada        | 30          | 906,741           | 3.17          |
| Denmark       | 13          | 230,028           | 0.80          |
| Finland       | 13          | 142,400           | 0.50          |
| France        | 73          | 1,371,408         | 4.79          |
| Germany       | 44          | 950,586           | 3.32          |
| Hong Kong     | 23          | 288,677           | 1.01          |
| Ireland       | 2           | 23,111            | 0.08          |
| Israel        | 6           | 39,997            | 0.14          |
| Italy         | 24          | 310,925           | 1.09          |
| Japan         | 177         | 2,264,239         | 7.91          |
| Korea         | 32          | 158,325           | 0.55          |
| Netherlands   | 21          | 486,767           | 1.70          |
| New Zealand   | 7           | 27,654            | 0.10          |
| Norway        | 10          | 76,738            | 0.27          |
| Poland        | 7           | 26,116            | 0.09          |
| Portugal      | 4           | 26,640            | 0.09          |
| Singapore     | 14          | 114,633           | 0.40          |
| Spain         | 26          | 410,582           | 1.43          |
| Sweden        | 34          | 352,178           | 1.23          |
| Switzerland   | 31          | 1,307,176         | 4.57          |
| UK            | 101         | 2,044,123         | 7.14          |
| USA           | 270         | 15,953,055        | 55.74         |
| <b>Totals</b> | <b>1040</b> | <b>28,619,727</b> | <b>100.00</b> |

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