

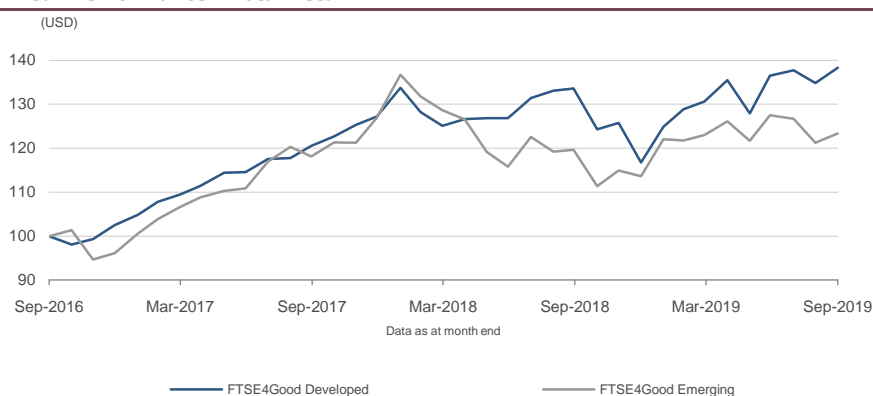
FTSE4Good Index Series

Data as at: 30 September 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 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	1.3	5.9	18.4	3.5	38.3	44.8	11.4	7.7	12.4	10.5	11.7
FTSE4Good Emerging	-3.2	0.3	8.6	3.1	23.3	-	7.2	-	12.3	13.2	-

* 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	33.5	7.9	-6.8	19.8	27.0	5.1	-0.3	7.1	24.1	-8.2
FTSE4Good Emerging	-	-	-	-	-	-	-	15.7	32.0	-10.5

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	1.1	0.7	0.7	-16.5	-17.8	-18.4	-22.7
FTSE4Good Emerging	0.2	0.5	-	-	-8.8	-21.1	-	-

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 %
Microsoft Corp	USA	Software & Computer Services	1,050,536	3.99
Apple Inc.	USA	Technology Hardware & Equipment	1,011,651	3.84
Alphabet Class C	USA	Software & Computer Services	370,134	1.40
Alphabet Class A	USA	Software & Computer Services	365,260	1.39
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	343,349	1.30
Nestle	Switzerland	Food Producers	313,550	1.19
Procter & Gamble	USA	Household Goods & Home Construction	307,135	1.17
Visa	USA	Financial Services	298,941	1.13
AT&T	USA	Fixed Line Telecommunications	275,982	1.05
Verizon Communications	USA	Fixed Line Telecommunications	249,554	0.95
Totals			4,586,092	17.41

Top 10 Constituents - Emerging

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	210,402	7.96
China Construction Bank (H)	China	Banks	71,209	2.69
Naspers	South Africa	Software & Computer Services	65,300	2.47
Ping An Insurance (H)	China	Life Insurance/Assurance	62,853	2.38
Reliance Industries	India	Oil & Gas Producers	58,390	2.21
Housing Development Finance	India	Financial Services	48,023	1.82
China Mobile (Red Chip)	China	Mobile Telecommunications	43,734	1.65
Infosys	India	Software & Computer Services	42,069	1.59
Itau Unibanco Holding SA	Brazil	Banks	39,601	1.50
SBERBANK	Russia	Banks	35,977	1.36
Totals			677,558	25.64

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	64	928,324	3.52
Austria	6	25,668	0.10
Belgium	8	123,884	0.47
Canada	30	897,025	3.40
Denmark	13	195,966	0.74
Finland	13	136,653	0.52
France	71	1,298,788	4.93
Germany	45	897,238	3.41
Hong Kong	20	271,933	1.03
Ireland	2	20,691	0.08
Israel	5	32,280	0.12
Italy	20	264,583	1.00
Japan	175	2,086,951	7.92
Korea	32	148,287	0.56
Netherlands	21	477,083	1.81
New Zealand	7	24,683	0.09
Norway	11	79,861	0.30
Poland	7	28,297	0.11
Portugal	4	22,287	0.08
Singapore	13	107,423	0.41
Spain	26	399,246	1.52
Sweden	32	305,672	1.16
Switzerland	30	1,197,784	4.55
UK	99	1,949,004	7.40
USA	267	14,428,492	54.76
Totals	1021	26,348,103	100.00

Country Breakdown - Emerging

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	49	259,205	9.81
Chile	19	51,603	1.95
China	31	295,959	11.20
Colombia	7	18,939	0.72
Czech Rep.	2	4,101	0.16
Egypt	1	6,319	0.24
Greece	8	15,127	0.57
Hungary	3	14,090	0.53
India	103	439,747	16.64
Indonesia	18	80,485	3.05
Kuwait	3	24,781	0.94
Malaysia	34	109,239	4.13
Mexico	23	121,235	4.59
Pakistan	2	887	0.03
Philippines	11	44,233	1.67
Qatar	2	1,638	0.06
Russia	23	121,752	4.61
Saudi Arabia	1	16,555	0.63
South Africa	56	256,991	9.72
Taiwan	78	553,203	20.93
Thailand	33	151,361	5.73
Turkey	21	29,409	1.11
UAE	4	26,198	0.99
Totals	532	2,643,057	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	36	889,222	3.37	29	209,703	7.93
1000	Basic Materials	78	1,208,637	4.59	52	176,771	6.69
2000	Industrials	171	2,762,065	10.48	70	195,667	7.40
3000	Consumer Goods	133	3,181,404	12.07	60	187,481	7.09
4000	Health Care	74	3,402,153	12.91	19	46,220	1.75
5000	Consumer Services	135	2,164,465	8.21	54	167,090	6.32
6000	Telecommunications	34	1,031,260	3.91	36	185,855	7.03
7000	Utilities	39	508,763	1.93	33	69,056	2.61
8000	Financials	241	5,911,722	22.44	147	962,619	36.42
9000	Technology	80	5,288,412	20.07	32	442,594	16.75
Totals		1021	26,348,103	100.00	532	2,643,057	100.00

Index Characteristics

Attributes	FTSE4Good Developed	FTSE4Good Emerging
Number of constituents	1021	532
Net MCap (USDm)	26,348,103	2,643,057
Dividend Yield %	2.66	3.47
Constituent Sizes (Net MCap USDm)		
Average	25,806	4,968
Largest	1,050,536	210,402
Smallest	116	128
Median	9,530	2,303
Weight of Largest Constituent (%)	3.99	7.96
Top 10 Holdings (% Index MCap)	17.41	25.64

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Data definitions available from
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