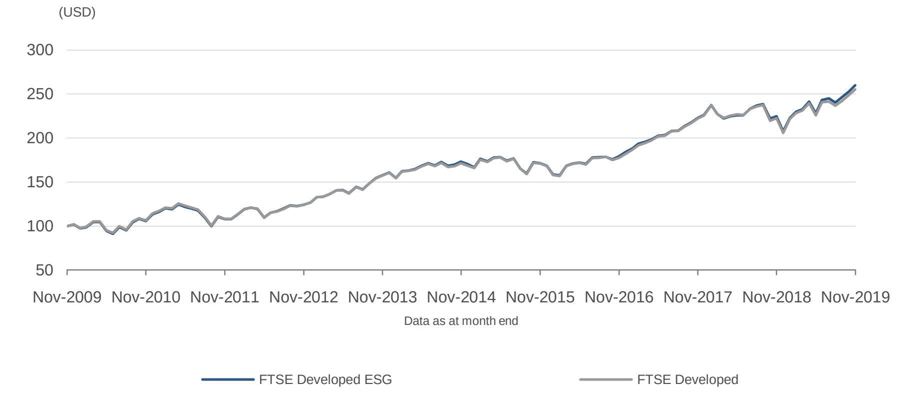
FTSE Developed ESG Index

Data as at: 29 November 2019

The FTSE Developed ESG Index is designed to align investment and ESG objectives into a broad benchmark, whilst maintaining industry neutrality. Company weights within the Index are "tilted" using FTSE Russell's ESG Ratings and subsequently, industry neutral re-weighting is applied so that the industry weights in the Index match the underlying index universe. As a result, the FTSE Developed ESG Index has risk/return characteristics similar to the underlying universe with the added benefit of improved ESG metrics.

10-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
FTSE Developed ESG	8.2	14.1	25.3	15.7	44.9	50.1	13.2	8.5	11.5	10.6	11.6
FTSE Developed	7.9	13.1	24.0	14.8	43.7	49.0	12.9	8.3	11.4	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

Year-on-Year Performance - Total Return

Index % (USD)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE Developed ESG	30.2	11.5	-4.8	17.4	26.9	5.9	-1.1	9.3	22.7	-8.2
FTSE Developed	31.4	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ESG	1.3	1.3	0.7	0.8	-13.1	-18.1	-18.1	-22.2
FTSE Developed	1.3	1.2	0.7	0.7	-12.9	-18.5	-18.5	-22.3

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

FEATURES

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.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available 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.

Top 10 Constituents - FTSE Developed ESG

Constituent	Country	ICB Sector	FTSE Developed ESG (Wgt %)	FTSE Developed (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware & Equipment	3.42	2.73	0.69
Microsoft Corp	USA	Software & Computer Services	3.39	2.58	0.81
JPMorgan Chase & Co	USA	Banks	1.58	0.94	0.63
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	1.20	0.82	0.38
Visa	USA	Financial Services	1.11	0.72	0.38
Alphabet Class C	USA	Software & Computer Services	1.07	0.89	0.17
Bank of America	USA	Banks	1.06	0.63	0.43
Alphabet Class A	USA	Software & Computer Services	1.05	0.88	0.17
Disney (Walt) Company	USA	Media	0.94	0.60	0.34
Procter & Gamble	USA	Household Goods & Home Construction	0.90	0.68	0.22
Totals			**15.72**	**11.47**	

ICB Supersector Breakdown

		FTSE Developed ESG		FTSE Developed		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
0500	Oil & Gas	42	5.02	85	4.84	0.18
1300	Chemicals	25	1.99	87	2.23	-0.25
1700	Basic Resources	21	1.41	63	1.50	-0.09
2300	Construction & Materials	16	0.92	77	1.30	-0.38
2700	Industrial Goods & Services	129	11.96	343	12.37	-0.41
3300	Automobiles & Parts	25	1.77	72	2.08	-0.31
3500	Food & Beverage	37	4.02	104	3.88	0.14
3700	Personal & Household Goods	47	5.36	132	5.40	-0.03
4500	Health Care	69	12.29	161	12.03	0.26
5300	Retail	48	6.61	134	6.53	0.08
5500	Media	22	2.70	66	2.20	0.50
5700	Travel & Leisure	27	1.91	101	2.56	-0.65
6500	Telecommunications	22	2.66	45	2.60	0.07
7500	Utilities	50	3.16	91	3.25	-0.09
8300	Banks	66	10.51	130	7.89	2.62
8500	Insurance	43	3.53	96	4.66	-1.13
8600	Real Estate	28	1.34	120	3.09	-1.75
8700	Financial Services	42	5.03	108	4.69	0.33
9500	Technology	72	17.80	155	16.90	0.90
Totals		**831**	**100.00**	**2170**	**100.00**	

INFORMATION

Index Universe

FTSE Developed Index

Launch Date

20 November 2017

Base Date

15 March 2002

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD

Review Dates

Annually in March

Country Breakdown

	FTSE Developed ESG		FTSE Developed		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	35	2.71	103	2.46	0.25
Austria	1	0.02	8	0.07	-0.05
Belgium	3	0.20	13	0.33	-0.13
Canada	34	3.49	57	3.03	0.46
Denmark	9	0.50	22	0.60	-0.10
Finland	9	0.34	15	0.38	-0.04
France	39	3.49	87	3.63	-0.14
Germany	30	2.56	81	2.96	-0.39
Hong Kong	12	0.78	91	1.25	-0.47
Ireland	1	0.04	5	0.08	-0.05
Israel	3	0.09	27	0.18	-0.09
Italy	10	0.70	39	0.86	-0.17
Japan	106	7.75	505	8.77	-1.01
Korea	16	1.08	138	1.50	-0.42
Netherlands	16	1.29	28	1.25	0.04
New Zealand	2	0.05	12	0.10	-0.06
Norway	3	0.12	16	0.22	-0.10
Poland	-	-	14	0.11	-0.11
Portugal	2	0.05	4	0.05	0.00
Singapore	5	0.26	37	0.44	-0.19
Spain	13	0.93	28	0.93	0.00
Sweden	13	0.61	45	0.89	-0.28
Switzerland	23	3.28	49	3.02	0.26
UK	56	5.43	128	5.59	-0.16
USA	390	64.23	618	61.29	2.94
Totals	**831**	**100.00**	**2170**	**100.00**	

Index Characteristics

Attributes	FTSE Developed ESG	FTSE Developed
Number of constituents	831	2170
Dividend Yield %	2.54	2.37
Constituent (Wgt %)		
Average	0.12	0.05
Largest	3.42	2.73
Median	0.05	0.02
Top 10 Holdings (Wgt %)	15.72	13.01

Data definitions available from info@ftserussell.com

To learn more, visit www.ftserussell.com; email info@ftserussell.com; or call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 4563 6346
Sydney +61 (0) 2 8823 3521