

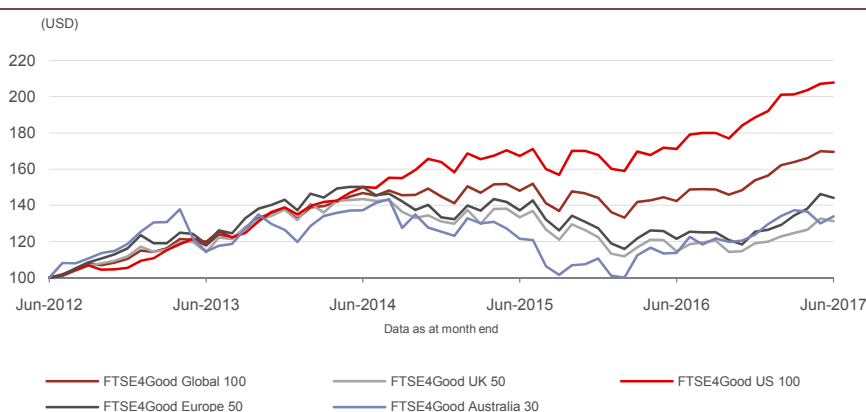
FTSE4Good Index Series

Data as at: 30 June 2017

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 Global 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 Global 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 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.

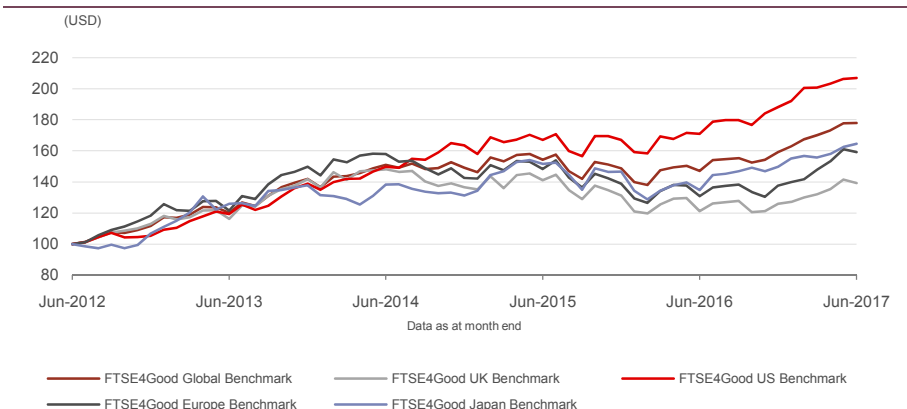
Availability

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 Global 100 | 3.5 | 10.3 | 10.3 | 19.1 | 15.5 | 69.6 | 4.9 | 11.1 | 7.5 | 12.7 | 10.2 |
| FTSE4Good Global Benchmark | 4.7 | 11.8 | 11.8 | 21.0 | 17.8 | 78.0 | 5.6 | 12.2 | 7.5 | 12.8 | 10.2 |
| FTSE Developed | 4.4 | 11.4 | 11.4 | 19.4 | 18.7 | 76.2 | 5.9 | 12.0 | 7.0 | 12.3 | 9.8 |
| FTSE4Good UK 50 | 5.3 | 10.2 | 10.2 | 14.5 | -8.5 | 31.2 | -2.9 | 5.6 | 11.5 | 19.4 | 12.5 |
| FTSE4Good UK Benchmark | 5.5 | 10.7 | 10.7 | 14.9 | -6.0 | 39.3 | -2.0 | 6.9 | 11.6 | 19.3 | 12.5 |
| FTSE All-Share | 5.2 | 11.3 | 11.3 | 15.4 | -5.9 | 36.8 | -2.0 | 6.5 | 11.4 | 19.0 | 12.4 |
| FTSE4Good US 100 | 3.2 | 10.2 | 10.2 | 21.4 | 38.5 | 107.8 | 11.5 | 15.8 | 8.1 | 12.0 | 9.7 |
| FTSE4Good US Benchmark | 3.1 | 10.0 | 10.0 | 21.1 | 38.2 | 107.1 | 11.4 | 15.7 | 8.2 | 12.1 | 9.7 |
| FTSE USA | 3.1 | 9.6 | 9.6 | 18.2 | 30.8 | 97.6 | 9.4 | 14.6 | 8.0 | 12.1 | 9.5 |
| FTSE4Good Europe 50 | 7.2 | 14.9 | 14.9 | 18.6 | -4.0 | 44.1 | -1.4 | 7.6 | 11.6 | 17.2 | 12.8 |
| FTSE4Good Europe Benchmark | 7.7 | 15.7 | 15.7 | 21.7 | 0.8 | 59.3 | 0.3 | 9.8 | 11.8 | 17.4 | 13.0 |
| FTSE Developed Europe | 7.8 | 16.0 | 16.0 | 21.7 | 1.5 | 58.3 | 0.5 | 9.6 | 11.6 | 17.3 | 12.8 |
| FTSE4Good Australia 30 | -2.4 | 8.2 | 8.2 | 17.7 | -2.5 | 33.9 | -0.8 | 6.0 | 15.0 | 20.2 | 17.3 |
| FTSE Australia | -1.4 | 9.5 | 9.5 | 19.6 | -0.9 | 33.0 | -0.3 | 5.9 | 14.8 | 19.9 | 17.2 |
| FTSE4Good Japan Benchmark | 5.6 | 9.9 | 9.9 | 22.2 | 19.0 | 64.6 | 6.0 | 10.5 | 15.6 | 16.4 | 13.0 |
| FTSE Japan | 5.5 | 10.6 | 10.6 | 20.5 | 20.8 | 63.5 | 6.5 | 10.3 | 14.7 | 15.8 | 12.4 |

* 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) | 2007 | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 |
|----------------------------|------|-------|------|------|-------|------|------|------|-------|------|
| FTSE4Good Global 100 | 6.2 | -40.8 | 30.4 | 3.8 | -5.7 | 19.5 | 25.1 | 5.0 | -0.5 | 6.7 |
| FTSE4Good Global Benchmark | 7.3 | -41.2 | 33.5 | 7.9 | -6.8 | 19.8 | 27.0 | 5.1 | -0.3 | 7.1 |
| FTSE Developed | 10.0 | -40.3 | 31.4 | 12.3 | -5.5 | 17.0 | 26.8 | 5.1 | -0.3 | 8.2 |
| FTSE4Good UK 50 | 9.0 | -46.8 | 40.1 | 5.3 | -3.5 | 16.6 | 23.0 | -4.7 | -6.6 | -2.7 |
| FTSE4Good UK Benchmark | 5.0 | -47.5 | 39.8 | 7.2 | -3.5 | 19.1 | 25.6 | -3.7 | -3.9 | -4.0 |
| FTSE All-Share | 7.5 | -48.9 | 44.3 | 9.7 | -3.8 | 17.3 | 23.6 | -4.5 | -4.0 | -3.1 |
| FTSE4Good US 100 | 2.7 | -38.4 | 31.7 | 11.4 | -0.4 | 19.6 | 31.7 | 18.0 | 2.4 | 12.3 |
| FTSE4Good US Benchmark | 2.5 | -38.4 | 33.0 | 11.7 | -0.9 | 19.3 | 31.7 | 17.9 | 2.1 | 12.7 |
| FTSE USA | 6.0 | -36.8 | 27.2 | 15.1 | 1.7 | 16.3 | 32.8 | 13.3 | 1.0 | 11.8 |
| FTSE4Good Europe 50 | 11.1 | -43.4 | 31.5 | -3.1 | -6.9 | 18.2 | 23.1 | -6.8 | -4.5 | -1.6 |
| FTSE4Good Europe Benchmark | 11.4 | -45.0 | 36.9 | 1.5 | -9.2 | 21.2 | 26.6 | -4.7 | -2.7 | -0.7 |
| FTSE Developed Europe | 14.9 | -45.9 | 37.3 | 4.4 | -11.2 | 20.2 | 26.2 | -5.6 | -1.9 | 0.1 |
| FTSE4Good Australia 30 | 26.7 | -47.8 | 71.3 | 13.7 | -6.8 | 26.0 | 6.5 | -0.9 | -11.7 | 11.9 |
| FTSE Australia | 30.2 | -50.8 | 76.5 | 15.5 | -10.8 | 21.6 | 4.5 | -3.3 | -9.5 | 12.7 |
| FTSE4Good Japan Benchmark | -6.1 | -28.0 | 5.4 | 12.4 | -13.9 | 11.8 | 29.2 | -4.9 | 11.8 | 2.1 |
| FTSE Japan | -4.8 | -28.6 | 5.8 | 15.4 | -13.5 | 8.1 | 27.3 | -3.3 | 11.1 | 2.8 |

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 Global 100 | 2.5 | 0.4 | 1.1 | 0.2 | -4.8 | -17.4 | -17.4 | -59.1 |
| FTSE4Good Global Benchmark | 2.7 | 0.4 | 1.2 | 0.2 | -4.7 | -18.4 | -18.4 | -59.6 |
| FTSE Developed | 2.7 | 0.5 | 1.2 | 0.3 | -4.7 | -17.6 | -17.6 | -57.4 |
| FTSE4Good UK 50 | 1.2 | -0.2 | 0.4 | 0.0 | -8.2 | -28.7 | -28.7 | -62.7 |
| FTSE4Good UK Benchmark | 1.2 | -0.1 | 0.5 | 0.0 | -8.6 | -27.1 | -27.1 | -63.4 |
| FTSE All-Share | 1.2 | -0.1 | 0.5 | 0.0 | -8.6 | -27.3 | -27.3 | -63.6 |
| FTSE4Good US 100 | 2.5 | 1.0 | 1.6 | 0.5 | -4.0 | -13.5 | -13.5 | -57.5 |
| FTSE4Good US Benchmark | 2.5 | 0.9 | 1.6 | 0.5 | -4.1 | -13.8 | -13.8 | -57.6 |
| FTSE USA | 2.2 | 0.8 | 1.5 | 0.5 | -4.4 | -13.9 | -13.9 | -54.7 |
| FTSE4Good Europe 50 | 1.5 | -0.1 | 0.6 | 0.0 | -8.6 | -27.5 | -27.5 | -61.6 |
| FTSE4Good Europe Benchmark | 1.8 | 0.0 | 0.7 | 0.1 | -8.4 | -25.1 | -25.1 | -62.7 |
| FTSE Developed Europe | 1.8 | 0.0 | 0.8 | 0.1 | -8.5 | -25.1 | -25.1 | -62.7 |
| FTSE4Good Australia 30 | 1.1 | -0.1 | 0.3 | 0.2 | -9.3 | -34.6 | -34.6 | -64.5 |
| FTSE Australia | 1.3 | 0.0 | 0.3 | 0.1 | -7.7 | -34.3 | -34.3 | -65.6 |
| FTSE4Good Japan Benchmark | 1.5 | 0.3 | 0.8 | 0.1 | -8.0 | -24.1 | -24.1 | -51.8 |
| FTSE Japan | 1.3 | 0.4 | 0.8 | 0.1 | -6.9 | -22.7 | -22.7 | -51.1 |

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 Global Index

| Constituent | Country | ICB Sector | Net MCap (USDm) | Wgt % |
|-------------------|---------|---------------------------------|------------------|-------------|
| Apple Inc. | USA | Technology Hardware & Equipment | 750,362 | 3.44 |
| Microsoft Corp | USA | Software & Computer Services | 516,287 | 2.37 |
| Johnson & Johnson | USA | Pharmaceuticals & Biotechnology | 356,243 | 1.63 |
| Alphabet Class A | USA | Software & Computer Services | 276,312 | 1.27 |
| Alphabet Class C | USA | Software & Computer Services | 274,360 | 1.26 |
| Totals | | | 2,173,564 | 9.96 |

Top 5 Constituents (by MCap) - FTSE4Good UK Index

| Constituent | ICB Sector | Net MCap (USDm) | Wgt % |
|---------------------|---------------------------------|-----------------|--------------|
| HSBC Hldgs | Banks | 185,290 | 8.44 |
| Royal Dutch Shell A | Oil & Gas Producers | 118,308 | 5.39 |
| GlaxoSmithKline | Pharmaceuticals & Biotechnology | 102,558 | 4.67 |
| Royal Dutch Shell B | Oil & Gas Producers | 100,324 | 4.57 |
| AstraZeneca | Pharmaceuticals & Biotechnology | 84,392 | 3.84 |
| Totals | | 590,872 | 26.92 |

Top 5 Constituents (by MCap) - FTSE4Good US Index

| Constituent | ICB Sector | Net MCap (USDm) | Wgt % |
|-------------------|---------------------------------|------------------|--------------|
| Apple Inc. | Technology Hardware & Equipment | 750,362 | 6.97 |
| Microsoft Corp | Software & Computer Services | 516,287 | 4.80 |
| Johnson & Johnson | Pharmaceuticals & Biotechnology | 356,243 | 3.31 |
| Alphabet Class A | Software & Computer Services | 276,312 | 2.57 |
| Alphabet Class C | Software & Computer Services | 274,360 | 2.55 |
| Totals | | 2,173,564 | 20.19 |

Top 5 Constituents (by MCap) - FTSE4Good Europe Index

| Constituent | Country | ICB Sector | Net MCap (USDm) | Wgt % |
|---------------------|-------------|---------------------------------|-----------------|--------------|
| Nestle | Switzerland | Food Producers | 269,920 | 3.68 |
| Novartis (REGD) | Switzerland | Pharmaceuticals & Biotechnology | 195,797 | 2.67 |
| HSBC Hldgs | UK | Banks | 185,290 | 2.53 |
| Roche Hldgs (GENUS) | Switzerland | Pharmaceuticals & Biotechnology | 179,125 | 2.44 |
| Royal Dutch Shell A | UK | Oil & Gas Producers | 118,308 | 1.61 |
| Totals | | | 948,440 | 12.93 |

Global & US ICB Industry Breakdown

| ICB Industry | FTSE4Good Global Benchmark | | FTSE Developed | | Diff % | FTSE4Good US Benchmark | | FTSE USA | | Diff % |
|--------------------|----------------------------|---------------|----------------|---------------|--------|------------------------|---------------|-------------|---------------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Oil & Gas | 28 | 3.40 | 91 | 5.78 | -2.38 | 4 | 1.10 | 38 | 5.86 | -4.76 |
| Basic Materials | 67 | 4.54 | 149 | 4.45 | 0.09 | 9 | 1.72 | 24 | 2.25 | -0.53 |
| Industrials | 141 | 10.29 | 390 | 13.15 | -2.86 | 31 | 9.23 | 91 | 11.85 | -2.62 |
| Consumer Goods | 115 | 12.28 | 304 | 13.80 | -1.52 | 27 | 8.57 | 76 | 10.28 | -1.72 |
| Health Care | 67 | 13.90 | 148 | 11.52 | 2.38 | 25 | 17.09 | 57 | 13.28 | 3.81 |
| Consumer Services | 129 | 8.93 | 292 | 10.72 | -1.79 | 49 | 11.34 | 89 | 13.02 | -1.68 |
| Telecommunications | 32 | 4.64 | 49 | 2.91 | 1.73 | 4 | 4.01 | 7 | 2.18 | 1.83 |
| Utilities | 30 | 1.66 | 90 | 3.22 | -1.56 | 3 | 0.46 | 31 | 3.13 | -2.67 |
| Financials | 202 | 24.02 | 448 | 21.99 | 2.02 | 40 | 17.73 | 130 | 19.27 | -1.54 |
| Technology | 72 | 16.34 | 135 | 12.46 | 3.88 | 34 | 28.76 | 69 | 18.88 | 9.88 |
| Totals | 883 | 100.00 | 2096 | 100.00 | | 226 | 100.00 | 612 | 100.00 | |

Europe & UK ICB Industry Breakdown

| ICB Industry | FTSE4Good Europe Benchmark | | FTSE Developed Europe | | Diff % | FTSE4Good UK Benchmark | | FTSE All-Share | | Diff % |
|--------------------|----------------------------|---------------|-----------------------|---------------|--------|------------------------|---------------|----------------|---------------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Oil & Gas | 13 | 6.23 | 18 | 6.52 | -0.30 | 5 | 10.15 | 18 | 11.39 | -1.24 |
| Basic Materials | 34 | 7.85 | 44 | 7.62 | 0.24 | 16 | 6.55 | 30 | 6.59 | -0.03 |
| Industrials | 66 | 12.09 | 110 | 14.00 | -1.91 | 46 | 8.94 | 112 | 11.41 | -2.46 |
| Consumer Goods | 44 | 16.96 | 75 | 18.94 | -1.97 | 19 | 11.96 | 42 | 15.43 | -3.47 |
| Health Care | 27 | 13.17 | 41 | 12.44 | 0.74 | 10 | 12.10 | 22 | 9.32 | 2.78 |
| Consumer Services | 53 | 7.11 | 64 | 6.47 | 0.65 | 50 | 12.88 | 93 | 11.31 | 1.57 |
| Telecommunications | 18 | 4.40 | 21 | 3.89 | 0.51 | 3 | 4.92 | 6 | 3.79 | 1.13 |
| Utilities | 22 | 3.68 | 28 | 3.79 | -0.10 | 7 | 4.39 | 7 | 3.19 | 1.20 |
| Financials | 88 | 24.44 | 122 | 22.71 | 1.73 | 45 | 27.10 | 297 | 26.70 | 0.41 |
| Technology | 14 | 4.05 | 17 | 3.62 | 0.43 | 9 | 1.00 | 16 | 0.88 | 0.12 |
| Totals | 379 | 100.00 | 540 | 100.00 | | 210 | 100.00 | 643 | 100.00 | |

Japan & Australia ICB Industry Breakdown

| ICB Industry | FTSE4Good Japan Benchmark | | 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 | 0.69 | 6 | 0.83 | -0.14 | 2 | 3.39 | 6 | 4.22 | -0.83 |
| Basic Materials | 12 | 3.92 | 40 | 6.36 | -2.44 | 4 | 14.96 | 14 | 13.46 | 1.50 |
| Industrials | 32 | 12.00 | 113 | 21.99 | -9.99 | 6 | 9.19 | 17 | 9.99 | -0.80 |
| Consumer Goods | 33 | 27.31 | 97 | 24.57 | 2.75 | - | - | 2 | 1.11 | -1.11 |
| Health Care | 11 | 8.04 | 35 | 6.89 | 1.14 | 2 | 8.20 | 6 | 7.45 | 0.75 |
| Consumer Services | 11 | 7.40 | 75 | 10.65 | -3.25 | 1 | 3.76 | 14 | 9.76 | -6.00 |
| Telecommunications | 4 | 10.74 | 5 | 5.24 | 5.50 | 1 | 2.04 | 3 | 1.67 | 0.37 |
| Utilities | 2 | 1.13 | 13 | 2.07 | -0.94 | 2 | 3.32 | 3 | 2.45 | 0.88 |
| Financials | 21 | 22.06 | 76 | 16.20 | 5.86 | 12 | 55.14 | 29 | 49.90 | 5.24 |
| Technology | 19 | 6.71 | 33 | 5.19 | 1.52 | - | - | - | - | 0.00 |
| Totals | 148 | 100.00 | 493 | 100.00 | | 30 | 100.00 | 94 | 100.00 | |

Country Breakdown

| Country | FTSE4Good Global Benchmark | | FTSE Developed | | Diff % |
|---------------|----------------------------|---------------|----------------|---------------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Australia | 53 | 3.80 | 94 | 2.69 | 1.10 |
| Austria | 5 | 0.11 | 7 | 0.09 | 0.02 |
| Belgium | 7 | 0.63 | 13 | 0.43 | 0.19 |
| Canada | 27 | 3.38 | 65 | 3.15 | 0.24 |
| Denmark | 14 | 0.92 | 19 | 0.65 | 0.27 |
| Finland | 10 | 0.46 | 14 | 0.40 | 0.06 |
| France | 67 | 5.45 | 84 | 3.68 | 1.77 |
| Germany | 41 | 4.51 | 71 | 3.51 | 1.00 |
| Hong Kong | 14 | 0.90 | 91 | 1.42 | -0.52 |
| Ireland | 1 | 0.03 | 5 | 0.08 | -0.05 |
| Israel | 4 | 0.22 | 26 | 0.21 | 0.00 |
| Italy | 20 | 1.27 | 35 | 0.91 | 0.36 |
| Japan | 148 | 7.67 | 493 | 9.26 | -1.59 |
| Korea | 19 | 0.65 | 126 | 1.92 | -1.27 |
| Netherlands | 20 | 2.00 | 25 | 1.23 | 0.78 |
| New Zealand | 5 | 0.07 | 14 | 0.10 | -0.03 |
| Norway | 8 | 0.33 | 11 | 0.22 | 0.11 |
| Portugal | 4 | 0.10 | 4 | 0.06 | 0.04 |
| Singapore | 8 | 0.34 | 35 | 0.49 | -0.15 |
| Spain | 26 | 2.08 | 30 | 1.27 | 0.82 |
| Sweden | 26 | 1.55 | 39 | 1.10 | 0.46 |
| Switzerland | 22 | 4.80 | 47 | 3.19 | 1.61 |
| UK | 108 | 9.39 | 136 | 6.75 | 2.64 |
| USA | 226 | 49.35 | 612 | 57.20 | -7.86 |
| Totals | 883 | 100.00 | 2096 | 100.00 | |

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Data definitions available from
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