

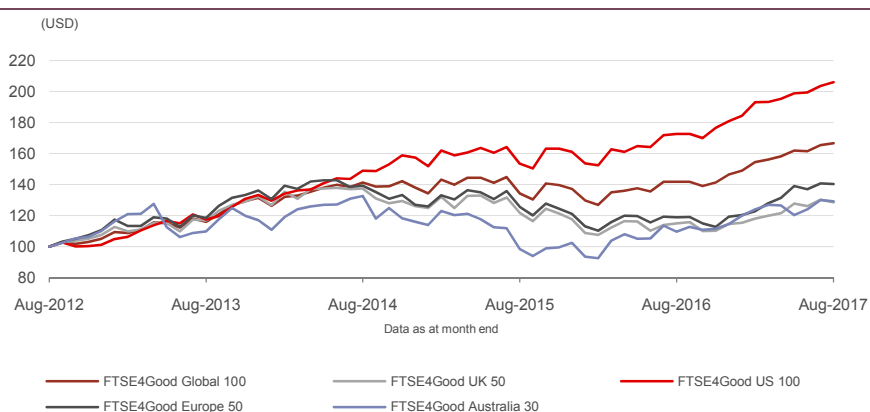
FTSE4Good Index Series

Data as at: 31 August 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.

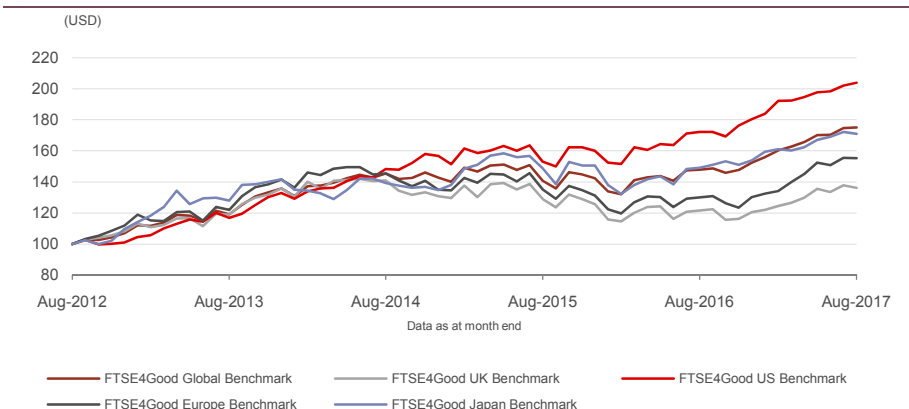
Availability

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	2.9	7.9	13.8	17.5	18.0	66.6	5.7	10.8	7.5	12.5	10.2
FTSE4Good Global Benchmark	2.9	9.3	14.9	18.4	20.5	75.2	6.4	11.9	7.3	12.7	10.2
FTSE Developed	3.1	8.4	14.4	17.2	21.1	74.1	6.6	11.7	7.0	12.1	9.8
FTSE4Good UK 50	0.7	8.8	12.3	11.8	-6.4	28.6	-2.2	5.2	10.9	19.4	12.5
FTSE4Good UK Benchmark	0.5	9.4	12.9	12.0	-3.4	36.3	-1.1	6.4	10.7	19.3	12.5
FTSE All-Share	-0.2	9.1	13.2	12.2	-3.1	32.7	-1.1	5.8	10.5	18.9	12.4
FTSE4Good US 100	3.6	6.7	13.8	19.3	38.2	105.9	11.4	15.5	8.4	11.9	9.7
FTSE4Good US Benchmark	3.1	6.1	13.0	18.4	37.4	103.8	11.2	15.3	8.4	11.9	9.7
FTSE USA	3.1	5.8	12.2	16.5	30.7	95.3	9.3	14.3	8.2	11.9	9.5
FTSE4Good Europe 50	0.9	14.2	17.6	17.9	0.7	40.3	0.2	7.0	11.0	17.1	12.7
FTSE4Good Europe Benchmark	2.0	15.9	19.3	19.5	6.8	55.4	2.2	9.2	11.0	17.2	12.9
FTSE Developed Europe	2.0	15.7	19.5	20.0	8.2	54.4	2.7	9.1	10.7	17.1	12.8
FTSE4Good Australia 30	7.4	4.2	12.8	18.0	-2.6	29.3	-0.9	5.3	14.8	20.3	17.1
FTSE Australia	7.6	5.6	14.3	18.0	-0.4	29.2	-0.1	5.3	14.5	19.9	17.1
FTSE4Good Japan Benchmark	2.4	6.2	11.2	14.6	22.8	71.1	7.1	11.3	14.3	16.4	12.9
FTSE Japan	3.2	7.4	12.9	15.1	25.1	72.1	7.8	11.5	13.6	15.8	12.3

* 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	2.2	0.4	1.1	0.2	-4.8	-17.4	-17.4	-59.1
FTSE4Good Global Benchmark	2.4	0.5	1.2	0.3	-4.7	-18.4	-18.4	-59.6
FTSE Developed	2.4	0.5	1.2	0.3	-4.7	-17.6	-17.6	-57.4
FTSE4Good UK 50	1.1	-0.1	0.4	0.0	-8.2	-27.1	-28.7	-62.7
FTSE4Good UK Benchmark	1.1	-0.1	0.5	0.1	-8.6	-26.3	-27.1	-63.4
FTSE All-Share	1.1	-0.1	0.5	0.1	-8.6	-25.8	-27.3	-63.6
FTSE4Good US 100	2.2	0.9	1.6	0.5	-4.0	-13.5	-13.5	-57.5
FTSE4Good US Benchmark	2.1	0.9	1.6	0.5	-4.0	-13.8	-13.8	-57.6
FTSE USA	1.9	0.8	1.5	0.5	-4.4	-13.9	-13.9	-54.7
FTSE4Good Europe 50	1.6	0.0	0.6	0.0	-8.6	-25.2	-27.5	-61.6
FTSE4Good Europe Benchmark	1.7	0.1	0.7	0.1	-8.4	-24.0	-25.1	-62.7
FTSE Developed Europe	1.8	0.1	0.7	0.1	-8.5	-23.4	-25.1	-62.7
FTSE4Good Australia 30	1.2	-0.1	0.3	0.2	-6.9	-34.6	-34.6	-64.5
FTSE Australia	1.2	0.0	0.3	0.1	-6.2	-34.3	-34.3	-65.6
FTSE4Good Japan Benchmark	1.0	0.4	0.9	0.1	-8.0	-24.1	-24.1	-50.9
FTSE Japan	1.1	0.5	0.9	0.1	-6.9	-22.7	-22.7	-50.1

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	854,460	3.82
Microsoft Corp	USA	Software & Computer Services	560,028	2.50
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	356,459	1.59
Alphabet Class A	USA	Software & Computer Services	283,909	1.27
Alphabet Class C	USA	Software & Computer Services	283,599	1.27
Totals			2,338,455	10.46

Top 5 Constituents (by MCap) - FTSE4Good UK Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
HSBC Hldgs	Banks	193,662	8.72
Royal Dutch Shell A	Oil & Gas Producers	122,562	5.52
Royal Dutch Shell B	Oil & Gas Producers	104,161	4.69
GlaxoSmithKline	Pharmaceuticals & Biotechnology	95,310	4.29
Diageo	Beverages	82,377	3.71
Totals		598,071	26.92

Top 5 Constituents (by MCap) - FTSE4Good US Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	Technology Hardware & Equipment	854,460	7.75
Microsoft Corp	Software & Computer Services	560,028	5.08
Johnson & Johnson	Pharmaceuticals & Biotechnology	356,459	3.23
Alphabet Class A	Software & Computer Services	283,909	2.58
Alphabet Class C	Software & Computer Services	283,599	2.57
Totals		2,338,455	21.22

Top 5 Constituents (by MCap) - FTSE4Good Europe Index

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Nestle	Switzerland	Food Producers	261,979	3.47
Novartis (REGD)	Switzerland	Pharmaceuticals & Biotechnology	197,629	2.62
HSBC Hldgs	UK	Banks	193,662	2.56
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals & Biotechnology	177,832	2.36
Royal Dutch Shell A	UK	Oil & Gas Producers	122,562	1.62
Totals			953,663	12.63

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	3.41	91	5.61	-2.20	4	1.03	38	5.52	-4.49
Basic Materials	67	4.76	149	4.68	0.08	9	1.74	24	2.31	-0.57
Industrials	141	10.18	390	13.17	-2.99	31	9.07	91	11.80	-2.73
Consumer Goods	115	12.29	304	13.54	-1.25	27	8.33	75	9.77	-1.45
Health Care	67	13.62	149	11.41	2.21	25	17.01	57	13.39	3.62
Consumer Services	130	8.61	292	10.42	-1.81	49	10.95	88	12.72	-1.77
Telecommunications	32	4.63	49	2.90	1.73	4	4.01	7	2.19	1.82
Utilities	30	1.70	90	3.34	-1.64	3	0.46	31	3.28	-2.82
Financials	201	23.78	451	21.93	1.85	40	17.29	132	19.15	-1.86
Technology	72	17.01	134	12.99	4.02	34	30.11	68	19.88	10.24
Totals	883	100.00	2099	100.00		226	100.00	611	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	6.30	18	6.53	-0.24	5	10.40	18	11.41	-1.01
Basic Materials	34	8.14	44	7.89	0.25	16	7.51	30	7.62	-0.11
Industrials	66	11.92	110	13.89	-1.97	46	8.89	111	11.17	-2.28
Consumer Goods	44	17.20	75	19.10	-1.90	19	12.58	42	16.20	-3.61
Health Care	27	12.68	41	11.99	0.69	10	10.99	22	8.47	2.52
Consumer Services	54	6.80	65	6.14	0.65	50	12.43	93	10.90	1.53
Telecommunications	18	4.43	21	3.90	0.53	3	4.86	6	3.72	1.14
Utilities	22	3.79	28	3.96	-0.17	7	4.35	7	3.14	1.21
Financials	87	24.64	122	22.91	1.72	44	27.01	294	26.51	0.50
Technology	14	4.10	17	3.67	0.43	9	0.99	16	0.87	0.12
Totals	379	100.00	541	100.00		209	100.00	639	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	0.72	6	0.89	-0.17	2	3.28	6	4.28	-1.00
Basic Materials	12	4.15	40	6.64	-2.49	4	17.04	14	14.92	2.13
Industrials	32	12.39	113	22.82	-10.44	6	9.15	17	9.90	-0.75
Consumer Goods	33	28.16	97	24.76	3.41	-	-	2	1.14	-1.14
Health Care	11	8.16	35	6.83	1.33	2	7.62	6	6.91	0.72
Consumer Services	11	7.27	75	10.46	-3.18	1	3.83	14	9.92	-6.09
Telecommunications	4	10.75	5	5.21	5.54	1	1.74	3	1.41	0.33
Utilities	2	1.11	13	2.03	-0.92	2	3.36	3	2.47	0.89
Financials	21	20.43	76	15.12	5.32	12	53.97	29	49.05	4.92
Technology	19	6.86	33	5.25	1.61	-	-	-	-	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	3.82	94	2.73	1.10
Austria	5	0.12	7	0.10	0.02
Belgium	7	0.65	13	0.45	0.20
Canada	27	3.40	65	3.19	0.21
Denmark	14	0.97	19	0.69	0.29
Finland	10	0.46	14	0.40	0.06
France	67	5.53	84	3.72	1.82
Germany	42	4.49	72	3.52	0.97
Hong Kong	14	0.93	92	1.46	-0.53
Ireland	1	0.03	6	0.10	-0.06
Israel	4	0.14	26	0.17	-0.03
Italy	20	1.35	35	0.97	0.38
Japan	148	7.57	493	9.24	-1.67
Korea	19	0.64	128	1.89	-1.26
Netherlands	20	2.09	25	1.28	0.81
New Zealand	5	0.06	14	0.09	-0.03
Norway	8	0.36	11	0.24	0.12
Portugal	4	0.10	4	0.06	0.04
Singapore	8	0.34	35	0.49	-0.16
Spain	26	2.13	30	1.30	0.83
Sweden	26	1.56	39	1.10	0.46
Switzerland	22	4.66	47	3.12	1.54
UK	107	9.28	135	6.73	2.54
USA	226	49.28	611	56.94	-7.67
Totals	883	100.00	2099	100.00	

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Data definitions available from
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