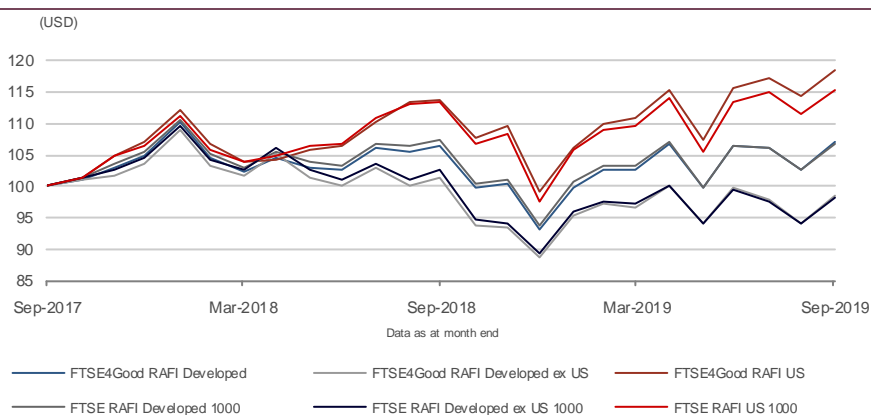


FTSE4Good RAFI™ Indexes

Data as at: 30 September 2019

The FTSE4Good RAFI Indexes have been designed to measure the performance of companies demonstrating strong Environmental, Social and Governance (ESG) practices. The FTSE4Good RAFI Indexes utilise existing FTSE RAFI Indexes and overlay the transparent and clearly-defined ESG criteria used in the FTSE4Good Index Series. The indexes can be used by a wide variety of market participants when creating responsible investment products.

2-Year Performance - Total Return



ICB Industry Breakdown - Developed

ICB Code	ICB Industry	FTSE4Good RAFI Developed		FTSE RAFI Developed 1000		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	32	9.05	64	8.74	0.31
1000	Basic Materials	45	4.17	69	4.47	-0.31
2000	Industrials	109	9.99	170	11.13	-1.14
3000	Consumer Goods	76	10.39	126	12.47	-2.08
4000	Health Care	40	7.65	68	7.76	-0.11
5000	Consumer Services	81	9.24	126	9.43	-0.19
6000	Telecommunications	24	6.24	27	5.16	1.08
7000	Utilities	46	5.42	64	5.29	0.13
8000	Financials	162	27.06	249	26.39	0.67
9000	Technology	53	10.81	66	9.16	1.65
Totals		668	100.00	1029	100.00	

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

Stocks in the underlying universe 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. Net of tax versions of Total Return indexes are also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

ICB Industry Breakdown - Developed ex US

ICB Code	ICB Industry	FTSE4Good RAFI Developed ex US		FTSE RAFI Developed ex US 1000		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	28	10.01	57	8.96	1.05
1000	Basic Materials	55	6.39	101	6.76	-0.37
2000	Industrials	122	12.03	207	12.81	-0.78
3000	Consumer Goods	82	12.17	140	15.04	-2.87
4000	Health Care	33	6.65	46	6.04	0.61
5000	Consumer Services	61	5.57	113	6.69	-1.12
6000	Telecommunications	25	5.74	32	5.17	0.57
7000	Utilities	30	5.35	55	5.40	-0.05
8000	Financials	149	31.32	236	29.08	2.24
9000	Technology	31	4.76	40	4.04	0.72
Totals		616	100.00	1027	100.00	

ICB Industry Breakdown - US

ICB Code	ICB Industry	FTSE4Good RAFI US		FTSE RAFI US 1000		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	11	7.21	60	7.54	-0.33
1000	Basic Materials	18	2.12	46	2.79	-0.67
2000	Industrials	46	8.85	182	12.00	-3.15
3000	Consumer Goods	36	8.85	110	9.86	-1.01
4000	Health Care	21	8.54	68	8.84	-0.30
5000	Consumer Services	60	14.09	145	13.01	1.08
6000	Telecommunications	5	6.48	8	4.32	2.16
7000	Utilities	21	5.12	47	4.85	0.28
8000	Financials	63	21.17	253	23.35	-2.18
9000	Technology	39	17.56	81	13.45	4.11
Totals		320	100.00	1000	100.00	

INFORMATION**Index Universe**

Russell 1000 and FTSE All-World Index

Index Launch

November 2016

Base Date

March 2015

Base Value

1000

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in March and September

Country Breakdown

Country	FTSE4Good RAFI Developed		FTSE RAFI Developed 1000		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	27	2.98	31	2.47	0.52
Austria	2	0.12	3	0.11	0.00
Belgium	3	0.42	4	0.39	0.03
Canada	28	3.53	49	3.77	-0.24
Denmark	6	0.36	8	0.35	0.01
Finland	6	0.36	8	0.48	-0.12
France	44	6.53	49	5.39	1.13
Germany	32	5.48	41	4.87	0.61
Hong Kong	11	0.67	20	0.82	-0.15
Ireland	-	-	1	0.02	-0.02
Israel	3	0.11	3	0.08	0.02
Italy	15	2.39	18	1.98	0.41
Japan	84	9.58	144	10.49	-0.91
Korea	13	1.50	29	1.80	-0.31
Netherlands	17	1.72	18	1.40	0.33
Norway	6	0.42	6	0.33	0.09
Poland	1	0.04	4	0.11	-0.06
Portugal	2	0.11	2	0.08	0.02
Singapore	4	0.32	5	0.31	0.02
Spain	19	2.53	19	1.97	0.56
Sweden	19	1.07	21	0.87	0.21
Switzerland	19	3.10	25	3.26	-0.16
UK	64	10.19	74	8.84	1.35
USA	243	46.45	447	49.80	-3.35
Totals	668	100.00	1029	100.00	

Country Breakdown

Country	FTSE4Good RAFI Developed ex US		FTSE RAFI Developed ex US 1000		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	48	5.99	60	5.21	0.77
Austria	3	0.24	6	0.27	-0.03
Belgium	8	0.92	9	0.84	0.08
Canada	30	6.23	90	7.71	-1.48
Denmark	12	0.86	14	0.80	0.06
Finland	11	0.82	14	1.02	-0.20
France	63	12.07	73	10.19	1.87
Germany	41	9.85	63	9.18	0.67
Hong Kong	13	1.22	36	1.79	-0.57
Ireland	2	0.07	3	0.09	-0.02
Israel	5	0.27	6	0.23	0.04
Italy	20	4.35	27	3.75	0.61
Japan	123	18.09	273	21.87	-3.78
Korea	22	2.75	64	3.84	-1.10
Netherlands	18	3.06	21	2.55	0.51
New Zealand	1	0.04	2	0.05	-0.01
Norway	8	0.82	11	0.70	0.12
Poland	2	0.11	7	0.24	-0.13
Portugal	3	0.23	4	0.19	0.03
Singapore	8	0.70	16	0.80	-0.10
Spain	24	4.57	25	3.62	0.94
Sweden	27	2.16	40	1.93	0.23
Switzerland	25	5.58	38	6.10	-0.53
UK	99	19.03	125	17.03	2.00
Totals	616	100.00	1027	100.00	

Index Characteristics

Attributes	FTSE4Good RAFI Developed	FTSE RAFI Developed 1000	FTSE4Good RAFI Developed ex US	FTSE RAFI Developed ex US 1000
Number of constituents	668	1029	616	1027
Dividend Yield %	3.56	3.36	4.21	4.00
Constituent (Wgt %)				
Average	0.15	0.10	0.16	0.10
Largest	2.21	1.72	1.72	1.36
Median	0.08	0.05	0.08	0.04
Top 10 Holdings (Wgt %)	13.34	10.39	14.43	11.74

Index Characteristics

Attributes	FTSE4Good RAFI US	FTSE RAFI US 1000
Number of constituents	320	1000
Dividend Yield %	2.73	2.55
Constituent (Wgt %)		
Average	0.31	0.10
Largest	4.61	3.04
Median	0.13	0.03
Top 10 Holdings (Wgt %)	27.38	18.17

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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