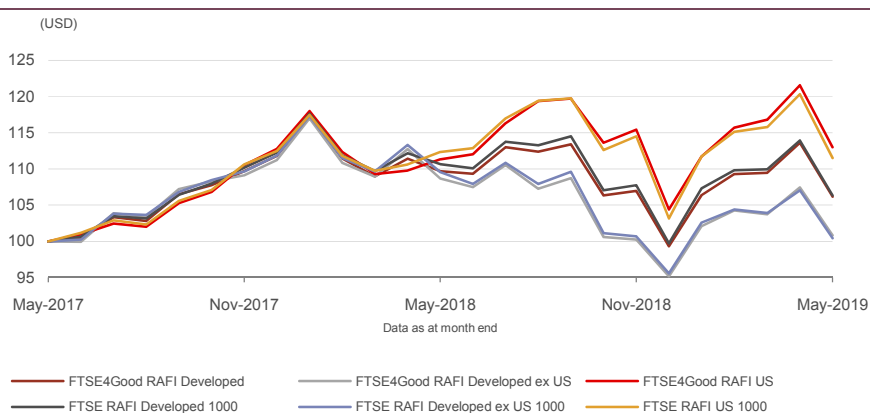


FTSE4Good RAFI™ Indexes

Data as at: 31 May 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	33	9.65	65	9.34	0.31
1000	Basic Materials	47	4.77	69	4.69	0.08
2000	Industrials	110	10.07	172	11.16	-1.09
3000	Consumer Goods	78	10.25	125	12.31	-2.06
4000	Health Care	41	7.66	67	7.78	-0.12
5000	Consumer Services	83	8.94	127	9.24	-0.30
6000	Telecommunications	24	5.95	27	5.01	0.94
7000	Utilities	48	5.33	66	5.23	0.10
8000	Financials	165	27.38	248	26.71	0.67
9000	Technology	53	10.00	66	8.54	1.47
Totals		682	100.00	1032	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	29	10.63	58	9.47	1.17
1000	Basic Materials	55	6.52	101	6.96	-0.43
2000	Industrials	122	11.92	208	12.70	-0.78
3000	Consumer Goods	82	11.99	140	14.74	-2.74
4000	Health Care	34	6.32	46	5.70	0.63
5000	Consumer Services	61	5.44	114	6.60	-1.16
6000	Telecommunications	24	5.65	31	5.19	0.46
7000	Utilities	32	5.14	56	5.23	-0.09
8000	Financials	152	31.73	236	29.47	2.25
9000	Technology	32	4.64	41	3.94	0.70
Totals		623	100.00	1031	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	7.67	61	8.22	-0.55
1000	Basic Materials	21	3.17	46	2.89	0.28
2000	Industrials	49	9.10	187	12.14	-3.04
3000	Consumer Goods	38	8.66	109	9.70	-1.04
4000	Health Care	21	9.00	67	9.25	-0.25
5000	Consumer Services	62	13.80	147	12.96	0.84
6000	Telecommunications	5	5.93	8	3.99	1.94
7000	Utilities	21	5.16	47	4.84	0.33
8000	Financials	67	21.21	254	23.40	-2.19
9000	Technology	38	16.29	81	12.62	3.67
Totals		333	100.00	1007	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	3.14	31	2.59	0.55
Austria	2	0.12	3	0.12	0.00
Belgium	3	0.40	4	0.37	0.03
Canada	28	3.52	49	3.75	-0.23
Denmark	7	0.37	8	0.37	0.00
Finland	6	0.36	8	0.50	-0.14
France	44	6.50	49	5.37	1.13
Germany	34	5.62	43	5.03	0.59
Hong Kong	11	0.75	20	0.94	-0.18
Ireland	-	-	1	0.03	-0.03
Israel	3	0.12	3	0.10	0.03
Italy	15	2.30	18	1.91	0.39
Japan	84	9.49	144	10.61	-1.12
Korea	13	1.47	29	1.82	-0.35
Netherlands	17	1.79	18	1.46	0.33
Norway	6	0.44	6	0.34	0.10
Poland	2	0.08	4	0.12	-0.04
Portugal	2	0.11	2	0.09	0.02
Singapore	4	0.33	5	0.32	0.01
Spain	19	2.73	19	2.13	0.59
Sweden	19	1.08	21	0.88	0.20
Switzerland	20	3.13	25	3.21	-0.09
UK	64	10.79	74	9.38	1.41
USA	252	45.38	448	48.60	-3.22
Totals	682	100.00	1032	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	6.15	60	5.32	0.83
Austria	3	0.24	6	0.28	-0.03
Belgium	8	0.86	9	0.78	0.08
Canada	30	6.09	90	7.50	-1.41
Denmark	13	0.86	14	0.81	0.05
Finland	11	0.79	14	1.02	-0.23
France	63	11.80	73	9.91	1.89
Germany	43	9.87	65	9.24	0.63
Hong Kong	14	1.37	36	1.98	-0.62
Ireland	2	0.08	3	0.11	-0.03
Israel	5	0.29	6	0.24	0.05
Italy	20	4.10	27	3.53	0.57
Japan	123	17.56	273	21.60	-4.03
Korea	22	2.66	64	3.84	-1.19
Netherlands	18	3.12	21	2.60	0.52
New Zealand	1	0.04	2	0.05	-0.01
Norway	8	0.84	11	0.73	0.11
Poland	3	0.18	7	0.28	-0.09
Portugal	3	0.22	4	0.20	0.03
Singapore	8	0.70	16	0.81	-0.11
Spain	25	4.85	25	3.83	1.02
Sweden	27	2.13	40	1.91	0.22
Switzerland	26	5.50	38	5.85	-0.35
UK	99	19.68	127	17.58	2.10
Totals	623	100.00	1031	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	682	1032	623	1031
Dividend Yield %	3.76	3.54	4.38	4.15
Constituent (Wgt %)				
Average	0.15	0.10	0.16	0.10
Largest	1.82	1.42	1.90	1.50
Median	0.07	0.05	0.07	0.04
Top 10 Holdings (Wgt %)	12.68	9.93	14.73	12.02

Index Characteristics

Attributes	FTSE4Good RAFI US	FTSE RAFI US 1000
Number of constituents	333	1007
Dividend Yield %	2.92	2.70
Constituent (Wgt %)		
Average	0.30	0.10
Largest	3.88	2.57
Median	0.12	0.03
Top 10 Holdings (Wgt %)	26.03	17.40

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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