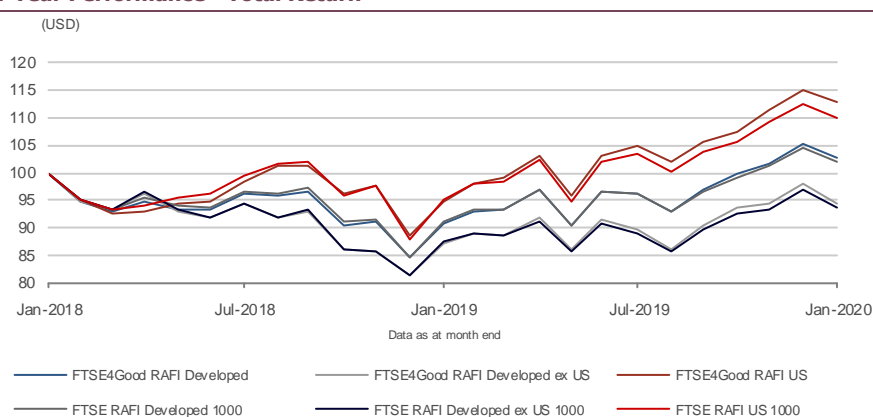


FTSE4Good RAFI™ Indexes

Data as at: 31 January 2020

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	8.08	64	7.81	0.27
1000	Basic Materials	45	4.08	69	4.28	-0.20
2000	Industrials	109	10.36	170	11.44	-1.09
3000	Consumer Goods	76	9.92	126	12.11	-2.19
4000	Health Care	38	8.05	66	8.24	-0.19
5000	Consumer Services	79	8.91	125	9.21	-0.30
6000	Telecommunications	24	5.93	27	4.92	1.01
7000	Utilities	45	5.59	64	5.47	0.12
8000	Financials	162	26.95	248	26.29	0.67
9000	Technology	53	12.13	66	10.23	1.90
Totals		663	100.00	1025	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	9.15	57	8.18	0.97
1000	Basic Materials	55	6.30	101	6.68	-0.38
2000	Industrials	121	12.43	206	13.22	-0.79
3000	Consumer Goods	82	11.80	140	14.74	-2.94
4000	Health Care	32	7.15	45	6.49	0.66
5000	Consumer Services	60	5.46	112	6.51	-1.05
6000	Telecommunications	25	5.52	31	4.97	0.55
7000	Utilities	30	5.78	55	5.67	0.11
8000	Financials	149	31.25	237	29.17	2.08
9000	Technology	31	5.15	40	4.37	0.78
Totals		613	100.00	1024	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	6.23	57	6.57	-0.35
1000	Basic Materials	18	2.08	46	2.55	-0.47
2000	Industrials	46	9.21	180	12.17	-2.95
3000	Consumer Goods	36	8.33	108	9.57	-1.24
4000	Health Care	19	8.80	67	9.30	-0.50
5000	Consumer Services	57	13.36	143	12.62	0.74
6000	Telecommunications	5	6.10	8	4.08	2.02
7000	Utilities	20	4.98	48	4.96	0.02
8000	Financials	63	21.17	251	23.14	-1.97
9000	Technology	38	19.76	82	15.05	4.70
Totals		313	100.00	990	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	2.90	31	2.41	0.49
Austria	2	0.11	3	0.11	0.00
Belgium	3	0.36	4	0.34	0.02
Canada	28	3.40	49	3.66	-0.26
Denmark	6	0.39	8	0.38	0.01
Finland	6	0.35	8	0.49	-0.14
France	44	6.43	49	5.27	1.16
Germany	32	5.50	41	4.89	0.60
Hong Kong	11	0.65	20	0.79	-0.14
Ireland	-	-	1	0.02	-0.02
Israel	3	0.12	3	0.10	0.03
Italy	15	2.38	18	1.96	0.42
Japan	84	9.69	144	10.51	-0.82
Korea	13	1.60	29	1.82	-0.22
Netherlands	17	1.66	18	1.35	0.31
Norway	6	0.38	6	0.29	0.08
Poland	1	0.03	4	0.09	-0.06
Portugal	2	0.12	2	0.10	0.03
Singapore	4	0.32	5	0.30	0.02
Spain	19	2.38	19	1.85	0.53
Sweden	19	1.12	21	0.90	0.21
Switzerland	19	3.26	25	3.36	-0.10
UK	64	9.99	75	8.80	1.18
USA	238	46.87	442	50.20	-3.33
Totals	663	100.00	1025	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	5.85	60	5.12	0.73
Austria	3	0.24	6	0.27	-0.03
Belgium	8	0.82	9	0.75	0.06
Canada	30	6.05	90	7.58	-1.53
Denmark	12	0.94	14	0.88	0.06
Finland	11	0.80	14	1.03	-0.24
France	63	12.02	73	10.08	1.94
Germany	41	9.94	63	9.29	0.65
Hong Kong	13	1.18	36	1.75	-0.57
Ireland	2	0.07	3	0.10	-0.03
Israel	5	0.29	6	0.25	0.04
Italy	20	4.35	27	3.74	0.61
Japan	122	18.41	272	22.04	-3.62
Korea	22	2.95	64	3.83	-0.88
Netherlands	18	2.98	21	2.49	0.49
New Zealand	1	0.05	2	0.05	-0.01
Norway	8	0.75	11	0.66	0.10
Poland	2	0.10	7	0.22	-0.12
Portugal	3	0.25	4	0.21	0.04
Singapore	8	0.71	16	0.79	-0.09
Spain	24	4.33	25	3.44	0.89
Sweden	27	2.25	40	2.03	0.23
Switzerland	25	5.91	38	6.36	-0.45
UK	97	18.76	123	17.04	1.72
Totals	613	100.00	1024	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	663	1025	613	1024
Dividend Yield %	3.49	3.30	4.15	3.94
Constituent (Wgt %)				
Average	0.15	0.10	0.16	0.10
Largest	2.91	2.27	1.75	1.38
Median	0.08	0.05	0.08	0.04
Top 10 Holdings (Wgt %)	13.68	10.69	13.63	11.13

Index Characteristics

Attributes	FTSE4Good RAFI US	FTSE RAFI US 1000
Number of constituents	313	990
Dividend Yield %	2.64	2.48
Constituent (Wgt %)		
Average	0.32	0.10
Largest	6.05	3.99
Median	0.13	0.03
Top 10 Holdings (Wgt %)	28.19	18.72

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