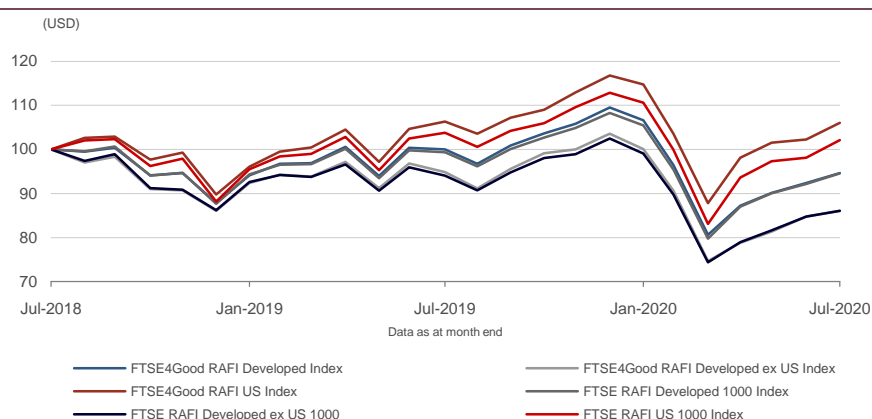


FTSE4Good RAFI™ Indexes

Data as at: 31 July 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	36	7.80	61	7.91	-0.11
1000	Basic Materials	57	5.59	74	5.26	0.34
2000	Industrials	120	10.64	170	11.69	-1.05
3000	Consumer Goods	91	13.24	126	12.53	0.70
4000	Health Care	39	9.06	64	9.32	-0.26
5000	Consumer Services	85	8.13	124	9.84	-1.71
6000	Telecommunications	25	5.56	28	4.93	0.63
7000	Utilities	46	4.87	63	4.59	0.28
8000	Financials	174	22.50	245	23.08	-0.58
9000	Technology	60	12.61	72	10.85	1.76
Totals		733	100.00	1027	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	30	8.16	52	7.71	0.46
1000	Basic Materials	69	8.73	104	8.65	0.08
2000	Industrials	142	13.16	216	13.80	-0.65
3000	Consumer Goods	97	15.46	142	15.84	-0.38
4000	Health Care	35	7.25	48	7.11	0.14
5000	Consumer Services	73	5.61	109	6.07	-0.46
6000	Telecommunications	25	4.93	33	5.27	-0.34
7000	Utilities	32	4.91	49	4.89	0.01
8000	Financials	164	25.80	233	25.15	0.65
9000	Technology	36	5.98	46	5.50	0.49
Totals		703	100.00	1032	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	14	6.82	55	6.84	-0.02
1000	Basic Materials	18	2.39	46	2.70	-0.31
2000	Industrials	52	9.18	185	12.12	-2.94
3000	Consumer Goods	45	11.05	108	10.07	0.97
4000	Health Care	23	10.85	70	11.33	-0.47
5000	Consumer Services	55	11.60	144	13.92	-2.32
6000	Telecommunications	4	5.83	6	3.92	1.92
7000	Utilities	21	4.49	48	4.33	0.16
8000	Financials	76	18.00	259	19.44	-1.43
9000	Technology	42	19.79	82	15.34	4.45
Totals		350	100.00	1003	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	29	2.88	32	2.55	0.33
Austria	3	0.12	3	0.10	0.02
Belgium	4	0.37	5	0.38	-0.01
Canada	31	3.46	44	3.45	0.01
Denmark	7	0.50	8	0.48	0.02
Finland	7	0.69	8	0.64	0.06
France	46	6.05	49	5.00	1.05
Germany	34	5.96	41	5.47	0.49
Hong Kong	11	0.69	19	0.82	-0.13
Ireland	-	-	1	0.02	-0.02
Israel	3	0.14	3	0.12	0.02
Italy	16	2.06	17	1.70	0.36
Japan	98	8.72	133	9.18	-0.46
Netherlands	19	1.96	19	1.60	0.36
Norway	6	0.46	6	0.36	0.10
Poland	2	0.05	3	0.07	-0.02
Portugal	2	0.13	2	0.10	0.03
Singapore	4	0.28	5	0.26	0.02
South Korea	16	2.07	28	2.14	-0.07
Spain	16	1.97	16	1.59	0.38
Sweden	20	1.28	21	1.03	0.26
Switzerland	22	3.88	27	3.25	0.64
United Kingdom	70	9.43	74	7.86	1.57
United States	267	46.84	463	51.86	-5.03
Totals	733	100.00	1027	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	53	5.76	63	5.28	0.48
Austria	5	0.27	7	0.28	-0.01
Belgium	7	0.79	8	0.76	0.03
Canada	37	6.21	94	7.55	-1.34
Denmark	12	1.11	13	1.10	0.01
Finland	15	1.47	18	1.43	0.04
France	68	11.22	74	9.78	1.44
Germany	45	10.65	67	10.71	-0.06
Hong Kong	13	1.31	35	2.00	-0.69
Ireland	3	0.10	4	0.11	-0.01
Israel	5	0.29	5	0.24	0.04
Italy	25	3.87	31	3.47	0.40
Japan	145	16.63	268	19.98	-3.35
Netherlands	20	3.43	27	3.06	0.38
New Zealand	1	0.04	2	0.05	-0.01
Norway	8	0.88	10	0.81	0.07
Poland	3	0.16	5	0.20	-0.04
Portugal	3	0.26	4	0.23	0.03
Singapore	9	0.64	16	0.74	-0.10
South Korea	33	4.08	59	4.99	-0.91
Spain	22	3.63	23	3.10	0.53
Sweden	34	2.72	38	2.37	0.35
Switzerland	28	6.91	40	6.36	0.55
United Kingdom	109	17.59	121	15.42	2.18
Totals	703	100.00	1032	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	733	1027	703	1032
Dividend Yield %	3.86	3.59	4.31	4.07
Constituent (Wgt %)				
Average	0.14	0.10	0.14	0.10
Largest	2.76	2.09	1.95	1.66
Median	0.07	0.05	0.07	0.05
Top 10 Holdings (Wgt %)	13.10	10.30	12.51	10.63

Index Characteristics

Attributes	FTSE4Good RAFI US	FTSE RAFI US 1000
Number of constituents	350	1003
Dividend Yield %	3.21	2.86
Constituent (Wgt %)		
Average	0.29	0.10
Largest	5.70	3.77
Median	0.12	0.03
Top 10 Holdings (Wgt %)	26.52	17.66

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