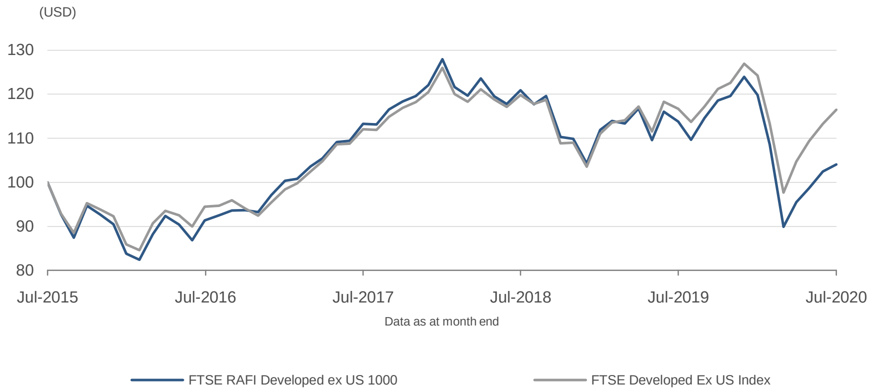
FTSE RAFI™ Developed ex US 1000 Index

Data as at: 31 July 2020

FTSE partners with Research Affiliates on the FTSE RAFI Index Series. Index constituents are weighted using a composite of fundamental factors, including total cash dividends, free cash flow, total sales and book equity value. Prices and market values are not determinants of the index weights. Consequently the indices are less prone to excessive concentration arising from market fads, which can result in over-exposure to individual companies, sectors or countries.

The FTSE RAFI Developed ex US 1000 Index comprises 1000 non US-listed companies with the largest RAFI fundamental scores selected from the FTSE Developed ex US Index.

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
FTSE RAFI Developed ex US 1000	9.0	-13.1	-16.0	-8.5	-8.1	4.1	-2.8	0.8	26.2	21.6	16.5
FTSE Developed Ex US Index	11.2	-6.3	-8.3	-0.2	3.9	16.4	1.3	3.1	22.9	19.2	14.9

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE RAFI Developed ex US 1000	7.5	-14.3	15.9	25.4	-4.8	-4.8	7.3	25.7	-14.5	18.8
FTSE Developed Ex US Index	9.8	-12	17.8	20.6	-4	-1.9	3.4	26.3	-14.1	22.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Developed ex US 1000	-0.3	-0.1	0.0	0.2	-38.4	-41.1	-41.1	-41.1
FTSE Developed Ex US Index	0.0	0.1	0.2	0.4	-34.7	-34.7	-34.7	-34.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

FEATURES

Coverage

Non US-listed companies with the top 1000 RAFI fundamental scores, selected from FTSE Developed ex US Index.

Objective

The index is designed for use in the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies.

Industry Classification Benchmark (ICB)

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

Methodology

See www.ftserussell.com for a full explanation of the FTSE RAFI methodology.

Top 10 Constituents - FTSE RAFI Developed ex US 1000 Index

Constituent	Country	ICB Sector	FTSE RAFI Developed ex US 1000 (Wgt %)	FTSE Developed Ex US (Wgt %)	Diff %
Totals				0.00	

Country Breakdown

	FTSE RAFI Developed ex US 1000		FTSE Developed Ex US		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	63	5.28	105	6.32	-1.05
Austria	7	0.28	8	0.15	0.13
Belgium	8	0.76	14	0.85	-0.09
Canada	94	7.55	55	7.79	-0.24
Denmark	13	1.10	20	2.02	-0.92
Finland	18	1.43	16	1.16	0.27
France	74	9.78	86	8.86	0.91
Germany	67	10.71	82	8.15	2.56
Hong Kong	35	2.00	92	3.22	-1.22
Ireland	4	0.11	5	0.23	-0.12
Israel	5	0.24	30	0.43	-0.18
Italy	31	3.47	40	2.07	1.40
Japan	268	19.98	506	22.05	-2.07
Netherlands	27	3.06	31	3.78	-0.73
New Zealand	2	0.05	12	0.32	-0.28
Norway	10	0.81	16	0.55	0.26
Poland	5	0.20	14	0.25	-0.04
Portugal	4	0.23	4	0.16	0.07
Singapore	16	0.74	38	1.01	-0.26
South Korea	59	4.99	133	4.48	0.51
Spain	23	3.10	26	2.06	1.04
Sweden	38	2.37	48	2.71	-0.35
Switzerland	40	6.36	48	8.73	-2.37
United Kingdom	121	15.42	130	12.65	2.77
Totals	**1032**	**100.00**	**1559**	**100.00**	

ICB Supersector Breakdown

		FTSE RAFI Developed ex US 1000		FTSE Developed Ex US		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Totals						

Index Characteristics

Attributes	FTSE RAFI Developed ex US 1000	FTSE Developed Ex US
Number of constituents	1032	1559
Dividend Yield %	4.07	3.40
Constituent (Wgt %)		
Average	0.10	0.06
Largest	1.66	2.13
Median	0.05	0.02
Top 10 Holdings (Wgt %)	10.63	11.36

INFORMATION

Index Universe

FTSE Developed ex US Index

Index Launch

28 November 2005

Base Date

30 September 2005

Base Value

5000

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in March

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:

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