

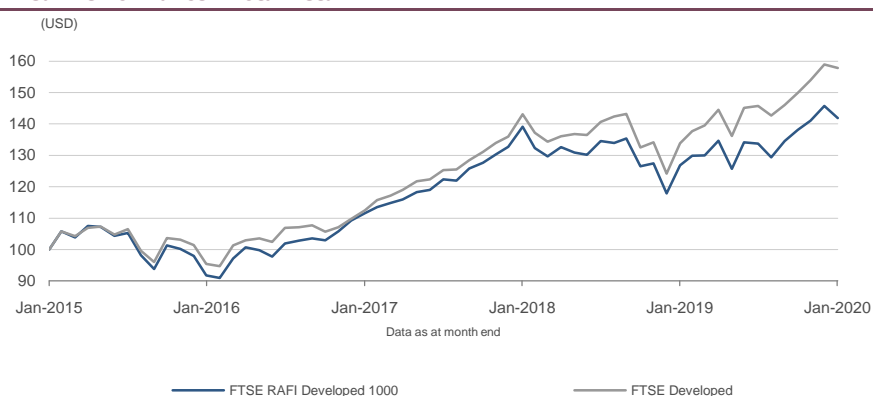
FTSE RAFI™ Developed 1000 Index

Data as at: 31 January 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 1000 Index comprises 1000 companies with the largest RAFI fundamental scores selected from the FTSE Developed All Cap 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 1000	2.7	6.1	-2.6	11.8	27.1	41.9	8.3	7.2	9.5	10.6	12.3
FTSE Developed	5.3	8.3	-0.7	17.9	40.3	57.8	11.9	9.6	9.4	10.7	11.7

* 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 1000	11.2	-8.1	16.5	29.9	3.1	-4.3	11.6	21.4	-11.2	23.6
FTSE Developed	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Developed 1000	1.2	0.8	0.6	0.6	-7.5	-20.0	-21.2	-25.0
FTSE Developed	1.8	1.2	0.8	0.8	-6.0	-18.5	-18.5	-22.3

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

Drawdown - based on daily data

FEATURES

Coverage

Companies with the top 1000 RAFI fundamental scores, selected from FTSE Developed All Cap 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 rules are freely available on the FTSE website.

Availability

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

Industry Classification Benchmark

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

Methodology

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

Top 10 Constituents - FTSE RAFI Developed 1000 Index

Constituent	Country	ICB Sector	FTSE RAFI Developed 1000 (Wgt%)	FTSE Developed (Wgt%)	Diff %
Apple Inc.	USA	Technology Hardware & Equipment	2.27	3.05	-0.78
AT&T	USA	Fixed Line Telecommunications	1.25	0.61	0.64
Microsoft Corp	USA	Software & Computer Services	1.19	2.85	-1.66
JPMorgan Chase & Co	USA	Banks	1.16	0.91	0.24
Exxon Mobil Corporation	USA	Oil & Gas Producers	0.99	0.58	0.41
Verizon Communications	USA	Fixed Line Telecommunications	0.84	0.54	0.29
Toyota Motor	Japan	Automobiles & Parts	0.77	0.38	0.39
Berkshire Hathaway B	USA	Nonlife Insurance	0.76	0.66	0.09
Wells Fargo & Company	USA	Banks	0.73	0.40	0.34
Samsung Electronics	Korea	Technology Hardware & Equipment	0.73	0.49	0.24
Totals			10.69	10.47	

Country Breakdown

Country	FTSE RAFI Developed 1000		FTSE Developed		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	31	2.41	103	2.46	-0.05
Austria	3	0.11	8	0.07	0.04
Belgium	4	0.34	13	0.32	0.02
Canada	49	3.66	57	3.03	0.63
Denmark	8	0.38	21	0.63	-0.25
Finland	8	0.49	15	0.40	0.08
France	49	5.27	87	3.54	1.73
Germany	41	4.89	81	2.86	2.03
Hong Kong	20	0.79	91	1.22	-0.43
Ireland	1	0.02	5	0.08	-0.06
Israel	3	0.10	27	0.17	-0.08
Italy	18	1.96	40	0.85	1.11
Japan	144	10.51	503	8.59	1.93
Korea	29	1.82	139	1.52	0.30
Netherlands	18	1.35	28	1.25	0.09
New Zealand	-	-	12	0.11	-0.11
Norway	6	0.29	16	0.22	0.07
Poland	4	0.09	14	0.10	-0.01
Portugal	2	0.10	4	0.06	0.04
Singapore	5	0.30	37	0.44	-0.13
Spain	19	1.85	28	0.92	0.93
Sweden	21	0.90	45	0.89	0.01
Switzerland	25	3.36	49	3.11	0.25
UK	75	8.80	127	5.53	3.27
USA	442	50.20	614	61.62	-11.42
Totals	1025	100.00	2164	100.00	

INFORMATION

Index Universe

FTSE Developed All Cap Index

Index Launch

6 August 2007

Base Date

19 March 2007

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

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI Developed 1000		FTSE Developed		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	64	7.81	84	4.53	3.28
1300	Chemicals	37	2.23	87	2.12	0.11
1700	Basic Resources	32	2.06	63	1.47	0.59
2300	Construction & Materials	30	1.48	77	1.24	0.24
2700	Industrial Goods & Services	140	9.96	344	12.23	-2.26
3300	Automobiles & Parts	43	4.37	72	2.01	2.35
3500	Food & Beverage	32	3.29	104	3.92	-0.62
3700	Personal & Household Goods	51	4.45	131	5.38	-0.93
4500	Health Care	66	8.24	159	11.98	-3.74
5300	Retail	56	5.51	133	6.32	-0.81
5500	Media	34	2.05	64	2.42	-0.37
5700	Travel & Leisure	35	1.65	101	2.49	-0.83
6500	Telecommunications	27	4.92	45	2.53	2.38
7500	Utilities	64	5.47	91	3.52	1.95
8300	Banks	83	13.20	129	7.50	5.70
8500	Insurance	75	7.86	96	4.62	3.24
8600	Real Estate	48	1.99	120	3.11	-1.12
8700	Financial Services	42	3.24	109	4.81	-1.57
9500	Technology	66	10.23	155	17.82	-7.59
Totals		1025	100.00	2164	100.00	

Index Characteristics

Attributes	FTSE RAFI Developed 1000	FTSE Developed
Number of constituents	1025	2164
Dividend Yield %	3.30	2.35
Constituent (Wgt %)		
Average	0.10	0.05
Largest	2.27	3.05
Median	0.05	0.02
Top 10 Holdings (Wgt %)	10.69	13.96



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