

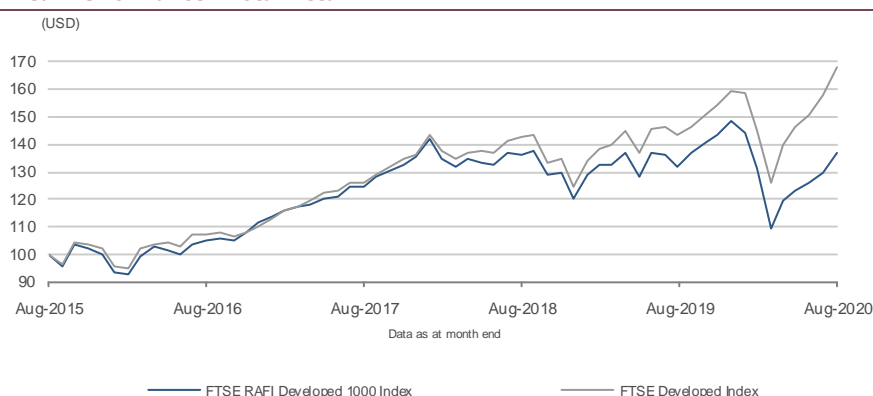
FTSE RAFI™ Developed 1000 Index

Data as at: 31 August 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 Index | 10.8 | 4.6 | -7.9 | 3.8 | 10.1 | 36.8 | 3.3 | 6.5 | 29.4 | 20.5 | 15.6 |
| FTSE Developed Index | 14.8 | 16.0 | 5.5 | 17.5 | 33.6 | 68.4 | 10.1 | 11.0 | 27.4 | 18.6 | 14.5 |

* 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 Index | 11.2 | -8.1 | 16.5 | 29.9 | 3.1 | -4.3 | 11.6 | 21.4 | -11.2 | 23.6 |
| FTSE Developed Index | 12.3 | -5.5 | 17 | 26.8 | 5.1 | -0.3 | 8.2 | 23.9 | -8.6 | 28 |

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 Index | 0.1 | 0.2 | 0.4 | 0.6 | -37.6 | -37.6 | -37.6 | -37.6 |
| FTSE Developed Index | 0.6 | 0.5 | 0.8 | 0.8 | -34.0 | -34.0 | -34.0 | -34.0 |

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. | United States | Technology Hardware & Equipment | 2.41 | 4.46 | -2.05 |
| Microsoft Corp | United States | Software & Computer Services | 1.18 | 3.57 | -2.38 |
| Exxon Mobil Corporation | United States | Oil & Gas Producers | 1.02 | 0.36 | 0.66 |
| AT&T | United States | Fixed Line Telecommunications | 0.96 | 0.45 | 0.52 |
| Verizon Communications | United States | Fixed Line Telecommunications | 0.91 | 0.52 | 0.39 |
| JPMorgan Chase & Co | United States | Financial Services | 0.90 | 0.64 | 0.26 |
| Berkshire Hathaway B | United States | Nonlife Insurance | 0.78 | 0.62 | 0.16 |
| Chevron | United States | Oil & Gas Producers | 0.76 | 0.33 | 0.43 |
| Samsung Electronics | South Korea | Technology Hardware & Equipment | 0.74 | 0.45 | 0.29 |
| Johnson & Johnson | United States | Pharmaceuticals & Biotechnology | 0.73 | 0.85 | -0.13 |
| Totals | | | 10.39 | 12.25 | |

Country Breakdown

| Country | FTSE RAFI Developed 1000 | | FTSE Developed | | Diff % |
|----------------|--------------------------|---------------|----------------|---------------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Australia | 32 | 2.51 | 105 | 2.27 | 0.24 |
| Austria | 3 | 0.10 | 8 | 0.05 | 0.05 |
| Belgium | 5 | 0.38 | 14 | 0.30 | 0.08 |
| Canada | 44 | 3.51 | 55 | 2.78 | 0.73 |
| Denmark | 8 | 0.47 | 20 | 0.71 | -0.24 |
| Finland | 8 | 0.65 | 16 | 0.43 | 0.22 |
| France | 49 | 5.01 | 86 | 3.15 | 1.86 |
| Germany | 41 | 5.60 | 82 | 2.94 | 2.66 |
| Hong Kong | 19 | 0.83 | 92 | 1.17 | -0.34 |
| Ireland | 1 | 0.02 | 5 | 0.08 | -0.06 |
| Israel | 3 | 0.10 | 30 | 0.15 | -0.05 |
| Italy | 16 | 1.70 | 39 | 0.73 | 0.97 |
| Japan | 133 | 9.52 | 506 | 8.07 | 1.45 |
| Netherlands | 19 | 1.58 | 31 | 1.31 | 0.27 |
| New Zealand | - | - | 12 | 0.11 | -0.11 |
| Norway | 6 | 0.37 | 16 | 0.20 | 0.17 |
| Poland | 3 | 0.07 | 14 | 0.09 | -0.02 |
| Portugal | 2 | 0.10 | 4 | 0.06 | 0.04 |
| Singapore | 5 | 0.25 | 38 | 0.35 | -0.10 |
| South Korea | 28 | 2.10 | 133 | 1.55 | 0.55 |
| Spain | 16 | 1.52 | 26 | 0.71 | 0.80 |
| Sweden | 21 | 1.02 | 48 | 0.97 | 0.05 |
| Switzerland | 27 | 3.16 | 48 | 3.04 | 0.12 |
| United Kingdom | 74 | 7.66 | 130 | 4.43 | 3.23 |
| United States | 463 | 51.76 | 609 | 64.35 | -12.59 |
| Totals | 1026 | 100.00 | 2167 | 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 | 61 | 7.53 | 82 | 2.96 | 4.57 |
| 1300 | Chemicals | 39 | 2.59 | 83 | 2.04 | 0.55 |
| 1700 | Basic Resources | 35 | 2.76 | 65 | 1.65 | 1.11 |
| 2300 | Construction & Materials | 30 | 1.56 | 76 | 1.31 | 0.25 |
| 2700 | Industrial Goods & Services | 140 | 10.49 | 348 | 11.37 | -0.87 |
| 3300 | Automobiles & Parts | 41 | 4.83 | 69 | 2.41 | 2.42 |
| 3500 | Food & Beverage | 34 | 3.32 | 105 | 3.67 | -0.35 |
| 3700 | Personal & Household Goods | 51 | 4.59 | 130 | 5.42 | -0.83 |
| 4500 | Health Care | 64 | 8.97 | 161 | 12.49 | -3.52 |
| 5300 | Retail | 57 | 6.50 | 131 | 7.82 | -1.33 |
| 5500 | Media | 32 | 2.06 | 60 | 2.39 | -0.33 |
| 5700 | Travel & Leisure | 35 | 1.50 | 101 | 2.11 | -0.61 |
| 6500 | Telecommunications | 28 | 4.74 | 48 | 2.35 | 2.39 |
| 7500 | Utilities | 63 | 4.31 | 89 | 3.03 | 1.29 |
| 8300 | Banks | 77 | 10.01 | 124 | 4.64 | 5.38 |
| 8500 | Insurance | 73 | 6.86 | 94 | 3.93 | 2.93 |
| 8600 | Real Estate | 52 | 1.94 | 124 | 2.82 | -0.88 |
| 8700 | Financial Services | 42 | 4.34 | 110 | 5.34 | -1.00 |
| 9500 | Technology | 72 | 11.09 | 167 | 22.25 | -11.15 |
| Totals | | 1026 | 100.00 | 2167 | 100.00 | |

Index Characteristics

| Attributes | FTSE RAFI Developed 1000 | FTSE Developed |
|-------------------------|--------------------------|----------------|
| Number of constituents | 1026 | 2167 |
| Dividend Yield % | 3.32 | 2.10 |
| Constituent (Wgt %) | | |
| Average | 0.10 | 0.05 |
| Largest | 2.41 | 4.46 |
| Median | 0.05 | 0.01 |
| Top 10 Holdings (Wgt %) | 10.39 | 17.78 |



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