

FTSE RAFI US 2000 & FTSE RAFI US 3000 INDEXES

The FTSE RAFI US 2000 and FTSE RAFI US 3000 Indexes are part of the FTSE RAFI Index Series, launched in association with Research Affiliates. As part of FTSE Group's range of non-market cap weighted indices, the FTSE RAFI Index Series weights index constituents using four fundamental factors, rather than market capitalization. These factors include dividends, cash flow, sales and book value.

The FTSE RAFI US 3000 Index comprises the 3000 US-listed companies with the largest RAFI fundamental values. The FTSE RAFI US 2000 Index comprises the next 2000 companies after the FTSE RAFI US 1000 Index by fundamental values. The FTSE RAFI US Small 500 Index comprises the last 500 companies by RAFI fundamental values based on the FTSE RAFI US 3000 Index.

FEATURES

- FTSE RAFI Index-linked products can offer the advantages of an active management strategy with the highlights of passive investment: lower turnover costs and transparent rules-based selection, while retaining high investment capacity
- By using fundamental factors rather than prices to weight stocks, reviews of the FTSE RAFI Indices take advantage of price movements by reducing the index's holdings in constituents whose prices have risen relative to other constituents, and increasing holdings in companies whose prices have fallen behind
- Fundamentals weighting does not increase exposure to high P/E stocks during episodes of unsustainable P/E expansion. It therefore avoids over-exposure to the more overvalued stocks
- The indices have been designed to support index-linked funds, ETFs and over-the-counter (OTC) products

FTSE RAFI US 2000 INDEX TOP 10 CONSTITUENTS

Rank	Security	Sector	Sector Weight (%)	Index Weight (%)
1	WellCare Health Plans	Health Care Equipment & Services	4.01	0.23
2	Green Mountain Coffee	Food Producers	10.52	0.22
3	Polycom Inc	Technology Hardware & Equipment	2.80	0.21
4	Ashford Hospitality Trust	Real Estate Investment Trusts	3.44	0.20
5	OM Group	Chemicals	7.43	0.20
6	Genesco Inc	General Retailers	3.06	0.20
7	Old Dominion Freight Line	Industrial Transportation	5.86	0.19
8	PolyOne Corp	Chemicals	7.21	0.19
9	TransDigm	Aerospace & Defense	12.38	0.19
10	Macquarie Infrastructure	Industrial Transportation	5.66	0.19
Total				2.02

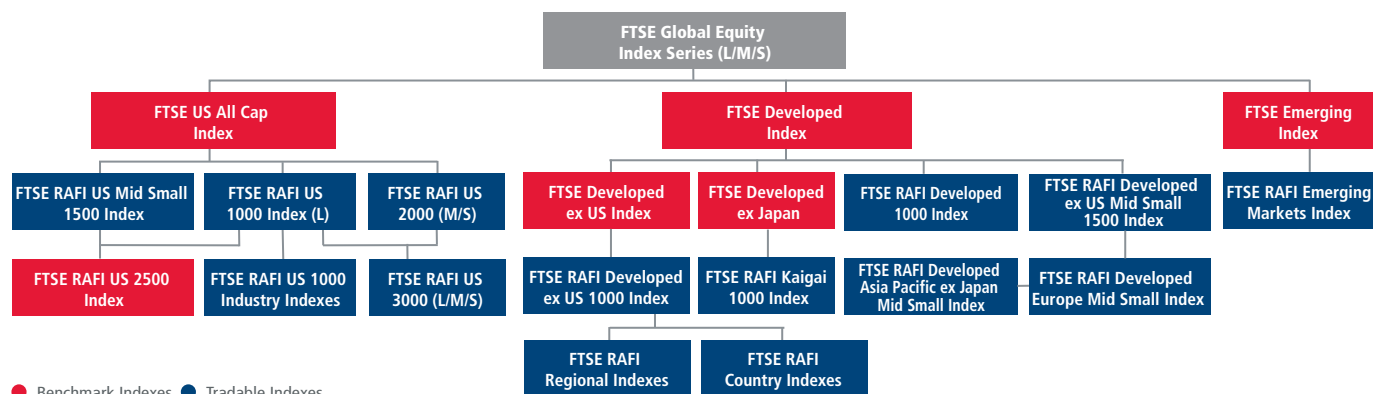
Source: FTSE Group, data as at 30 June, 2011

FTSE RAFI US 3000 INDEX TOP 10 CONSTITUENTS

Rank	Security	Sector	Sector Weight (%)	Index Weight (%)
1	Exxon Mobil Corporation	Oil & Gas Producers	31.03	2.72
2	AT&T	Fixed Line Telecommunications	55.27	2.26
3	General Electric	General Industrials	56.13	1.87
4	Chevron	Oil & Gas Producers	19.66	1.72
5	Bank of America	Banks	19.88	1.70
6	Pfizer	Pharmaceuticals & Biotechnology	26.20	1.51
7	JPMorgan Chase & Co	Banks	17.54	1.50
8	Citigroup	Banks	17.34	1.48
9	Wal-Mart Stores	General Retailers	24.20	1.42
10	Verizon Communications	Fixed Line Telecommunications	32.18	1.32
Total				16.65

Source: FTSE Group, data as at 30 June, 2011

FAMILY TREE



FTSE RAFI US 2000 & FTSE RAFI US 3000 INDEXES ICB SECTOR BREAKDOWN

ICB Code	Sector	FTSE RAFI US 2000 INDEX		FTSE RAFI US 3000 INDEX	
		No. Constituents	Index Weight (%)	No. Constituents	Index Weight (%)
0530	Oil & Gas Producers	68	2.88	107	8.76
0570	Oil Equipment, Services & Distribution	36	2.75	66	1.83
0580	Alternative Energy	15	0.40	16	0.04
1350	Chemicals	37	2.68	65	1.94
1730	Forestry & Paper	11	0.71	13	0.27
1750	Industrial Metals & Mining	20	1.02	34	0.88
1770	Mining	17	1.14	22	0.34
2350	Construction & Materials	39	2.54	61	0.92
2710	Aerospace & Defense	23	1.54	42	2.28
2720	General Industrials	11	0.72	32	3.33
2730	Electronic & Electrical Equipment	83	3.35	112	1.40
2750	Industrial Engineering	61	3.47	91	1.86
2770	Industrial Transportation	57	3.31	82	1.68
2790	Support Services	109	6.76	140	1.77
3350	Automobiles & Parts	18	0.85	35	1.36
3530	Beverages	9	0.33	17	1.48
3570	Food Producers	39	2.05	64	2.31
3720	Household Goods & Home Construction	39	2.37	61	1.92
3740	Leisure Goods	19	0.97	27	0.32
3760	Personal Goods	42	2.27	55	0.98
3780	Tobacco	3	0.28	8	1.40
4530	Health Care Equipment & Services	121	5.71	174	4.16
4570	Pharmaceuticals & Biotechnology	94	2.61	114	5.74
5330	Food & Drug Retailers	9	0.33	28	2.67
5370	General Retailers	108	6.44	177	5.88
5550	Media	63	3.45	91	3.04
5750	Travel & Leisure	71	4.66	107	2.21
6530	Fixed Line Telecommunications	11	0.75	21	4.09
6570	Mobile Telecommunications	8	0.41	16	0.61
7530	Electricity	9	0.86	52	4.11
7570	Gas, Water & Multiutilities	14	0.81	38	1.52
8350	Banks	181	7.36	225	8.56
8530	Nonlife Insurance	30	1.58	77	3.75
8570	Life Insurance	9	0.45	24	1.20
8630	Real Estate Investment & Services	11	0.39	13	0.07
8670	Real Estate Investment Trusts	80	5.80	141	2.35
8770	Financial Services	65	2.98	105	3.70
9530	Software & Computer Services	138	5.52	167	3.74
9570	Technology Hardware & Equipment	168	7.50	223	5.52
Totals		1,946	100.00	2,943	100.00

Source: FTSE Group, data as at 30 June, 2011

FTSE RAFI US 2000 & FTSE RAFI US 3000 INDEXES PORTFOLIO CHARACTERISTICS

	FTSE RAFI US 2000 Index	FTSE RAFI US 3000 Index
Number of Constituents	1,946	2,943
Net Market Cap (USDm)	20,081.55	299,810.36
Constituent Wts (%)		
Average	0.05	0.03
Largest	0.23	2.72
Smallest	0.001	0.00005
Median	0.03	0.01
Top 10 Holdings (% Index Market Cap Share)	2.02	17.50

Source: FTSE Group, data as at 30 June, 2011

INFORMATION
Index Universe
 Global Equity Index Series

Index Launch
 17 September 2007

Base Date
 1 August 2007

Base Value
 5000

Investability Screen
 Liquidity screened

Index Calculation
 Real-time and end-of-day indices available.
 Real-time indices calculated every 15 seconds

End-of-Day Distribution
 Index available at 23:30 GMT via FTP and email

Currency
 USD

Review Dates
 Annually in March

Index Rules
 Available at www.ftse.com/rafi
Vendor Codes
 Available at www.ftse.com/Indices
Factsheet Data
 Source: FTSE Group & Research Affiliates

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