

FTSE RAFI US 1000 INDEX

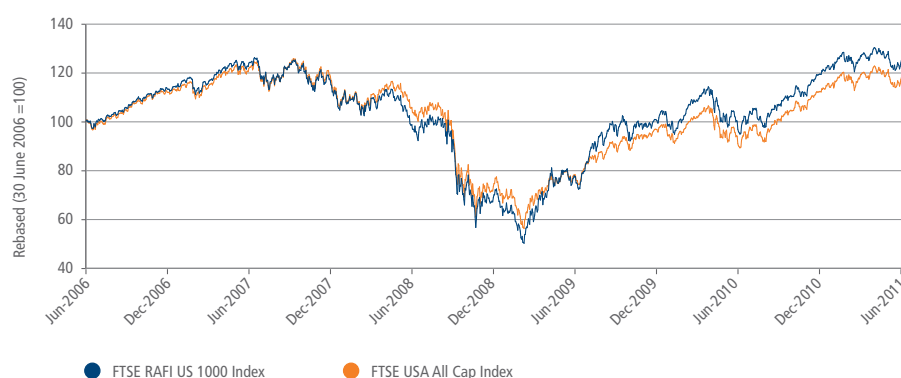
The FTSE RAFI US 1000 Index is part of the FTSE RAFI Index Series, launched in association with Research Affiliates. As part of FTSE Group’s range of nonmarket cap weighted indices, the FTSE RAFI Index Series weights index constituents using four fundamental factors, rather than market capitalization. These factors include dividends, cash flow, sales and book value.

The FTSE RAFI US 1000 Index comprises the largest 1000 US-listed companies by fundamental value, selected from the constituents of the FTSE USA All Cap Index, part of the FTSE Global Equity Index Series (GEIS).

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 1000 INDEX 5 YEAR PERFORMANCE (USD TOTAL RETURN)



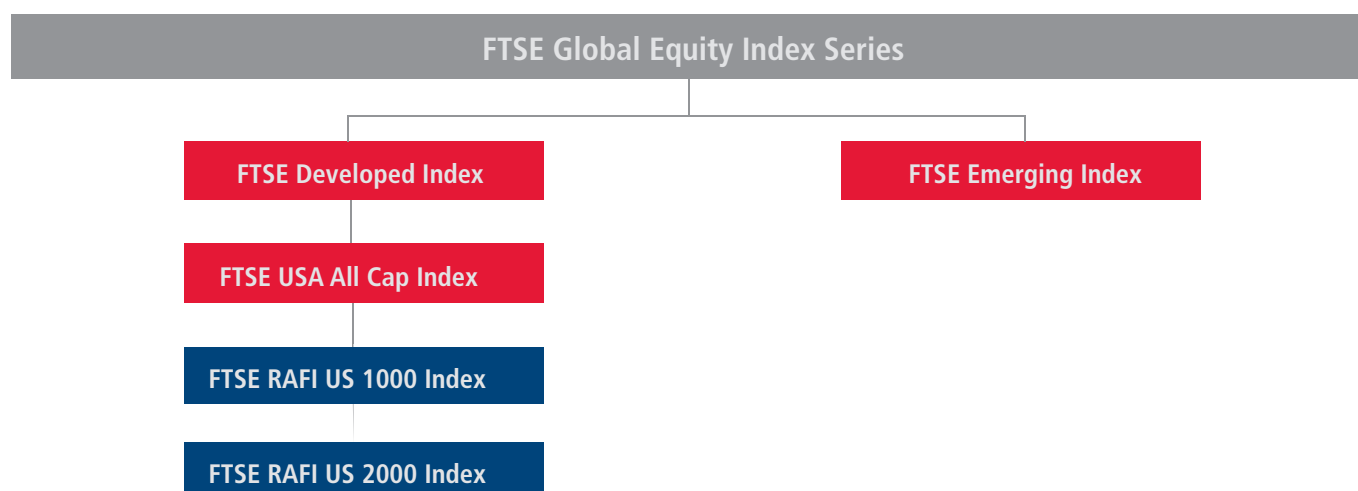
Source: FTSE Group, data as at 30 June 2011

PERFORMANCE TABLE (USD TOTAL RETURN)

	3M (%)	6M (%)	YTD (%)	12M (%)	3YR (%)	5YR (%)	10YR (%)	3YR (%pa)	5YR (%pa)	10YR (%pa)
FTSE RAFI US 1000 Index	-0.4	5.7	5.7	31.5	28.1	26.3	73.5	8.6	4.8	5.7
FTSE USA All Cap Index	0.0	6.3	6.3	32.3	13.0	19.3	42.5	4.2	3.6	3.6

SOURCE: FTSE Group, data as at 30 June 2011

FAMILY TREE



FTSE RAFI US 1000 INDEX TOP 10 CONSTITUENTS

Rank	Security	Supersector	Supersector Weight (%)	FTSE RAFI US 1000 Index Index Weight (%)	FTSE USA All Cap Index Index Weight (%)
1	Exxon Mobil Corporation	Oil & Gas	26.58	2.91	2.67
2	AT&T	Telecommunications	48.94	2.42	1.24
3	General Electric	Industrial Goods & Services	16.94	2.00	1.34
4	Chevron	Oil & Gas	16.84	1.85	1.37
5	Bank of America	Banks	21.10	1.82	0.73
6	Pfizer	Health Care	16.10	1.61	1.08
7	JPMorgan Chase & Co	Banks	18.62	1.61	1.06
8	Citigroup	Banks	18.40	1.59	0.80
9	Wal-Mart Stores	Retail	17.57	1.53	0.92
10	Verizon Communications	Telecommunications	28.50	1.41	0.70
		Total		18.76	11.92

Source: FTSE Group, data as at 30 June 2011

FTSE RAFI US 1000 INDEX ICB SUPERSECTOR BREAKDOWN

ICB Code	Supersector	FTSE RAFI US 1000		FTSE RAFI US 2000	
		No. of Constituents	Index Weight (%)	No. of Constituents	Index Weight (%)
0500	Oil & Gas	70	10.96	119	6.03
1300	Chemicals	28	1.89	37	2.68
1700	Basic Resources	21	1.39	48	2.87
2300	Construction & Materials	22	0.80	39	2.54
2700	Industrial Goods & Services	155	11.84	344	19.14
3300	Automobiles & Parts	17	1.40	18	0.85
3500	Food & Beverage	33	3.89	48	2.38
3700	Personal & Household Goods	48	4.53	103	5.90
4500	Health Care	73	10.02	215	8.33
5300	Retail	88	8.68	117	6.77
5500	Media	28	3.02	63	3.45
5700	Travel & Leisure	36	2.04	71	4.66
6500	Telecommunications	18	4.95	19	1.16
7500	Utilities	67	5.91	23	1.67
8300	Banks	44	8.64	181	7.36
8500	Insurance	62	5.16	39	2.03
8600	Real Estate	63	2.15	91	6.20
8700	Financial Services	40	3.75	65	2.98
9500	Technology	84	8.99	306	13.01
	Total	997	100.00	1,946	100.00

Source: FTSE Group, data as at 30 June 2011

INFORMATION

Index Universe

FTSE US All Cap Index

Index Launch

28 November 2005

Base Date

30 September 2005

Base Value

5000

Investability Screen

Free float adjusted and liquidity screened

Index Calculation

Real-time (every 15 seconds) and end-of-day

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

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LONDON +44 (0) 20 7866 1810 MILAN +39 02 72426 641 MUMBAI +91 22 4090 7144 NEW YORK +1 888 747 FTSE (3873)

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