

FTSE RAFI™ US 1000 Index

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 US 1000 Index comprises the 1000 US-listed companies with the largest RAFI fundamental scores selected from a constituent universe of all common stocks on the New York Stock Exchange (NYSE) and NASDAQ National Market System. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

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 US 1000 Index	-3.2	-4.5	1.1	8.6	32.3	109.8	9.8	16.0	16.6	15.0	15.9
FTSE Global Equity Index Series wi USA All Cap Index	-0.4	-2.1	0.9	13.3	48.1	105.1	14.0	15.4	19.6	16.2	16.5

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE RAFI US 1000 Index	-2.5	17.6	16.4	-8.3	28	8	31.6	-7.4	16.1	17.1
FTSE Global Equity Index Series wi USA All Cap Index	0.5	12.5	21.5	-5.2	31.3	21.1	25.7	-19.2	26.3	23.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI US 1000 Index	0.6	0.7	1.0	0.7	-15.8	-15.8	-19.5	-38.1
FTSE Global Equity Index Series wi USA All Cap Index	0.7	0.9	0.9	0.8	-19.2	-19.2	-25.2	-34.9

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

Drawdown - based on daily data

INFORMATION

Index Universe

All common stocks from the New York Stock Exchange (NYSE) and NASDAQ National Market System

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

Review Dates

Annually in March

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

Top 10 Constituents - FTSE RAFI US 1000 Index

Constituent	ICB Sector	FTSE RAFI US 1000 (Wgt %)	FTSE USA All Cap Index (Wgt %)	Diff %
Microsoft Corp	Software and Computer Services	2.49	6.07	-3.58
JPMorgan Chase & Co	Banks	1.99	1.31	0.68
Amazon.Com	Retailers	1.78	3.41	-1.63
Apple Inc.	Technology Hardware and Equipment	1.75	5.24	-3.49
Berkshire Hathaway B	Investment Banking and Brokerage Services	1.70	1.18	0.52
Exxon Mobil Corporation	Oil, Gas and Coal	1.67	0.80	0.87
Bank of America	Banks	1.16	0.52	0.64
Verizon Communications	Telecommunications Service Providers	1.11	0.33	0.78
Chevron	Oil, Gas and Coal	1.10	0.40	0.70
AT&T	Telecommunications Service Providers	1.02	0.35	0.67
Totals		15.77	19.61	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI US 1000		FTSE USA All Cap Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	95	14.28	226	34.57	-20.29
1510	Telecommunications	21	4.40	30	2.06	2.34
2010	Health Care	80	10.78	200	9.25	1.53
3010	Banks	56	7.60	94	3.68	3.92
3020	Financial Services	63	6.71	96	5.60	1.11
3030	Insurance	45	3.80	58	2.35	1.45
3510	Real Estate	75	3.30	118	2.55	0.75
4010	Automobiles and Parts	15	2.17	23	2.05	0.12
4020	Consumer Products and Services	58	1.87	96	1.93	-0.06
4030	Media	17	1.57	26	1.79	-0.22
4040	Retailers	47	6.39	57	7.23	-0.84
4050	Travel and Leisure	35	1.39	68	2.21	-0.82
4510	Food, Beverage and Tobacco	33	4.11	46	2.52	1.58
4520	Personal Care, Drug and Grocery Stores	19	4.11	23	1.75	2.35
5010	Construction and Materials	30	1.13	55	1.21	-0.08
5020	Industrial Goods and Services	168	11.96	249	11.87	0.09
5510	Basic Resources	18	1.13	31	0.66	0.47
5520	Chemicals	21	1.25	28	0.86	0.39
6010	Energy	57	7.15	74	3.13	4.02
6510	Utilities	55	4.91	63	2.73	2.18
Totals		1008	100.00	1661	100.00	

Index Characteristics

Attributes	FTSE RAFI US 1000	FTSE USA All Cap Index
Number of constituents	1008	1661
Dividend Yield %	2.31	1.30
Constituent (Wgt %)		
Average	0.10	0.06
Largest	2.49	6.07
Median	0.03	0.01
Top 10 Holdings (Wgt %)	15.76	31.10



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