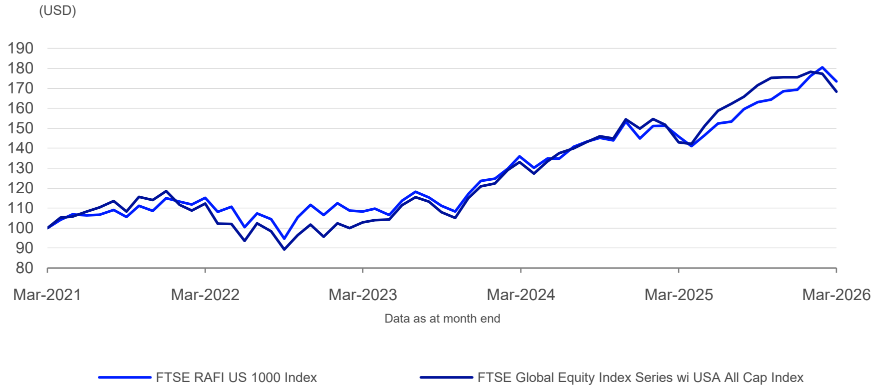
FTSE RAFI™ US 1000 Index

Data as at: 31 March 2026

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	2.5	6.3	2.5	18.9	60.1	73.4	17.0	11.6	15.8	12.1	14.6
FTSE Global Equity Index Series wi USA All Cap Index	-4.1	-1.8	-4.1	17.8	63.8	68.4	17.9	11.0	18.1	13.1	15.5

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE RAFI US 1000 Index	17.6	16.4	-8.3	28	8	31.6	-7.4	16.1	17.1	16.9
FTSE Global Equity Index Series wi USA All Cap Index	12.5	21.5	-5.2	31.3	21.1	25.7	-19.2	26.3	23.8	17.2

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	1.2	1.4	0.8	0.8	-12.1	-15.8	-19.5	-38.1
FTSE Global Equity Index Series wi USA All Cap Index	1.0	1.4	0.7	0.9	-12.4	-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

FEATURES

Coverage

Companies with the top 1000 RAFI fundamental scores, selected from common stocks listed on the New York Stock Exchange (NYSE) and NASDAQ National Market System.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark (ICB)

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

Methodology

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 %)	LMSUSA (Wgt %)	Diff %
Microsoft Corp	Software and Computer Services	2.40	4.43	-2.03
Amazon.Com	Retailers	2.35	3.22	-0.87
Apple Inc.	Technology Hardware and Equipment	2.22	5.90	-3.68
JPMorgan Chase & Co	Banks	2.07	1.29	0.78
Exxon Mobil Corporation	Oil, Gas and Coal	1.96	1.16	0.80
Chevron	Oil, Gas and Coal	1.40	0.62	0.78
Berkshire Hathaway B	Investment Banking and Brokerage Services	1.29	1.05	0.24
Bank of America	Banks	1.21	0.52	0.69
Unitedhealth Group	Health Care Providers	1.19	0.40	0.79
Citigroup	Banks	1.06	0.32	0.74
Totals		**17.15**	**18.91**	

ICB Supersector Breakdown

		FTSE RAFI US 1000		LMSUSA		
ICB Code	**ICB Supersector**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
1010	Technology	100	15.03	220	36.70	-21.67
1510	Telecommunications	19	3.82	29	2.19	1.63
2010	Health Care	80	11.27	177	9.29	1.98
3010	Banks	55	7.78	90	3.81	3.97
3020	Financial Services	63	6.42	94	5.01	1.41
3030	Insurance	44	3.37	56	1.84	1.53
3510	Real Estate	74	3.30	102	2.34	0.96
4010	Automobiles and Parts	16	1.80	21	2.04	-0.24
4020	Consumer Products and Services	54	1.79	84	1.51	0.28
4030	Media	16	1.47	22	1.38	0.09
4040	Retailers	49	7.05	54	6.93	0.11
4050	Travel and Leisure	34	1.45	62	1.88	-0.43
4510	Food, Beverage and Tobacco	36	3.91	45	2.26	1.64
4520	Personal Care, Drug and Grocery Stores	18	2.90	20	1.45	1.45
5010	Construction and Materials	34	1.09	53	1.25	-0.16
5020	Industrial Goods and Services	171	11.44	251	11.34	0.10
5510	Basic Resources	18	1.06	32	0.92	0.13
5520	Chemicals	21	1.46	26	0.84	0.62
6010	Energy	58	8.79	68	4.23	4.57
6510	Utilities	53	4.79	64	2.77	2.02
Totals		**1013**	**100.00**	**1570**	**100.00**	

Index Characteristics

Attributes	FTSE RAFI US 1000	LMSUSA
Number of constituents	1013	1570
Dividend Yield %	2.14	1.27
Constituent (Wgt %)		
Average	0.10	0.06
Largest	2.40	6.58
Median	0.03	0.01
Top 10 Holdings (Wgt %)	17.15	32.31

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

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659