

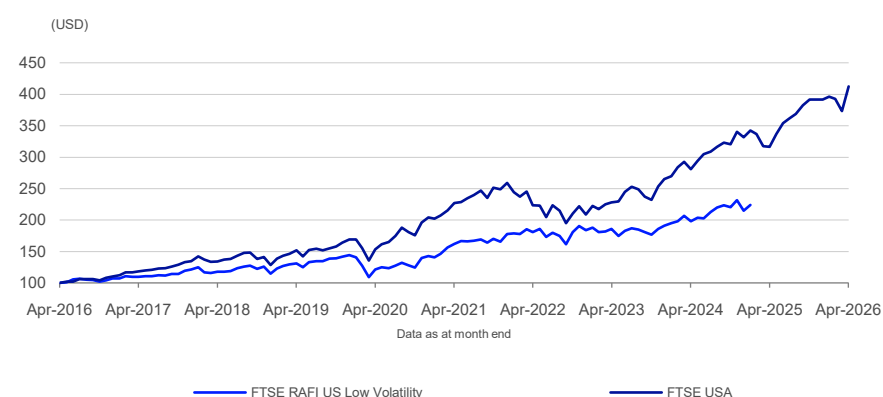
FTSE RAFI™ US Low Volatility Index

Data as at: 30 April 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 indexes 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 Low Volatility Index Series represents a complementary offering to the existing FTSE RAFI Index Series by applying the FTSE RAFI index methodology to a universe of low volatility securities. Global, Developed, Emerging and regional and single country indexes are available.

10-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 Low Volatility	-	-	-	-	-	-	-	-	-	-	-
FTSE USA	4.0	5.3	5.3	30.4	80.8	81.5	21.8	12.7	12.3	13.0	15.8

* 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

FEATURES

Coverage

Global, Developed, Emerging and regional and single country indexes are available.

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 Russell website.

Availability

The index is calculated based on price and total return methodologies, available end-of-day. Net of tax indexes are also available.

Industry Classification Benchmark

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

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE RAFI US Low Volatility	14.4	13.3	-5.6	25.7	-1.0	24.7	3.3	3.9	12.6	4.2
FTSE USA	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1	25.1	18.0

Annualised Rolling 252 Day Volatility - Total Return

INFORMATION**Index Universe**

FTSE USA All Cap Index

Index Launch

26 June 2014

Base Date

23 December 2013

Base Value

5000

Index Calculation

End-of-Day indexes available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR, AUD, CAD, HKD

Review Dates

Quarterly in March, June, September & December

History

Available from 2003



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info@ftserussell.com

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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