

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	10.8	12.5	4.9	19.2	38.9	83.8	11.6	12.9	11.0	15.6	19.5
FTSE Global Equity Index Series wi USA All Cap Index	12.2	13.9	6.6	29.1	33.6	93.5	10.1	14.1	11.8	17.6	18.9

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE RAFI US 1000 Index	12.6	-2.5	17.6	16.4	-8.3	28	8	31.6	-7.4	16.1
FTSE Global Equity Index Series wi USA All Cap Index	12.5	0.5	12.5	21.5	-5.2	31.3	21.1	25.7	-19.2	26.3

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	2.6	0.7	0.7	0.7	-10.2	-19.5	-38.1	-38.1
FTSE Global Equity Index Series wi USA All Cap Index	2.8	0.6	0.8	0.8	-10.6	-25.2	-34.9	-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 Global Equity Index Series wi USA All Cap (Wgt %)	Diff %
Exxon Mobil Corporation	Oil, Gas and Coal	2.12	0.93	1.19
Microsoft Corp	Software and Computer Services	1.98	6.23	-4.25
JPMorgan Chase & Co	Banks	1.97	1.15	0.82
Apple Inc.	Technology Hardware and Equipment	1.87	4.98	-3.11
Berkshire Hathaway B	Investment Banking and Brokerage Services	1.62	1.09	0.53
Amazon.Com	Retailers	1.60	3.23	-1.63
Verizon Communications	Telecommunications Service Providers	1.32	0.35	0.97
Bank of America	Banks	1.22	0.52	0.70
Chevron	Oil, Gas and Coal	1.22	0.54	0.68
Citigroup	Banks	1.15	0.24	0.91
Totals		16.07	19.26	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI US 1000		FTSE Global Equity Index Series wi USA All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	91	13.67	228	32.39	-18.73
1510	Telecommunications	20	4.58	31	1.97	2.61
2010	Health Care	79	11.06	216	11.72	-0.66
3010	Banks	57	8.21	99	3.58	4.64
3020	Financial Services	62	6.36	94	5.05	1.31
3030	Insurance	46	3.81	61	2.33	1.48
3510	Real Estate	82	3.38	124	2.70	0.68
4010	Automobiles and Parts	16	1.92	24	1.42	0.50
4020	Consumer Products and Services	56	1.95	105	2.22	-0.27
4030	Media	18	1.35	31	1.38	-0.04
4040	Retailers	49	6.27	59	6.98	-0.70
4050	Travel and Leisure	33	1.40	66	2.19	-0.79
4510	Food, Beverage and Tobacco	36	4.19	51	2.67	1.52
4520	Personal Care, Drug and Grocery Stores	18	3.68	25	1.81	1.88
5010	Construction and Materials	30	0.99	50	1.15	-0.16
5020	Industrial Goods and Services	170	11.44	256	11.90	-0.46
5510	Basic Resources	20	1.20	34	0.77	0.43
5520	Chemicals	22	1.60	32	1.16	0.44
6010	Energy	55	8.21	86	4.17	4.04
6510	Utilities	53	4.72	65	2.46	2.26
Totals		1013	100.00	1737	100.00	

Index Characteristics

Attributes	FTSE RAFI US 1000	FTSE Global Equity Index Series wi USA All Cap
Number of constituents	1013	1737
Dividend Yield %	2.38	1.35
Constituent (Wgt %)		
Average	0.10	0.06
Largest	2.12	6.23
Median	0.03	0.01
Top 10 Holdings (Wgt %)	16.07	27.75



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