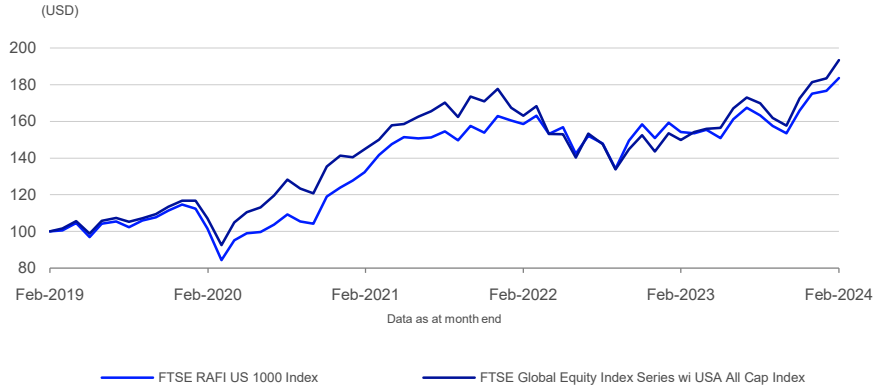
FTSE RAFI™ US 1000 Index

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	12.1	15.9	19.4
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	12.6	17.8	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	1.5	0.7	0.7	0.7	-10.2	-19.5	-38.1	-38.1
FTSE Global Equity Index Series wi USA All Cap Index	2.2	0.6	0.7	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

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 %)	FTSE Global Equity Index Series wi USA All Cap (Wgt %)	Diff %
Microsoft Corp	Software and Computer Services	2.66	6.30	-3.64
Amazon.Com	Retailers	2.30	3.26	-0.96
Apple Inc.	Technology Hardware and Equipment	2.21	5.46	-3.25
Meta Platforms Inc	Software and Computer Services	2.19	2.22	-0.03
JPMorgan Chase & Co	Banks	2.17	1.10	1.07
Berkshire Hathaway B	Investment Banking and Brokerage Services	2.15	1.09	1.06
Exxon Mobil Corporation	Oil, Gas and Coal	1.56	0.87	0.69
Intel Corp	Technology Hardware and Equipment	1.31	0.37	0.94
Wells Fargo & Company	Banks	1.24	0.42	0.82
Verizon Communications	Telecommunications Service Providers	1.23	0.34	0.89
Totals		**19.02**	**21.43**	

ICB Supersector Breakdown

		FTSE RAFI US 1000		FTSE Global Equity Index Series wi USA All Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	86	18.02	233	32.70	-14.68
1510	Telecommunications	23	4.61	32	1.99	2.61
2010	Health Care	80	10.20	218	11.84	-1.63
3010	Banks	57	7.57	99	3.43	4.15
3020	Financial Services	59	6.87	91	4.99	1.88
3030	Insurance	45	4.22	62	2.28	1.93
3510	Real Estate	87	3.00	125	2.74	0.26
4010	Automobiles and Parts	16	1.58	25	1.60	-0.03
4020	Consumer Products and Services	53	1.98	106	2.28	-0.31
4030	Media	23	1.19	32	1.38	-0.19
4040	Retailers	50	7.01	60	7.02	-0.01
4050	Travel and Leisure	34	1.55	66	2.22	-0.67
4510	Food, Beverage and Tobacco	35	3.45	54	2.65	0.79
4520	Personal Care, Drug and Grocery Stores	19	3.51	26	1.80	1.72
5010	Construction and Materials	30	1.14	49	1.09	0.04
5020	Industrial Goods and Services	164	11.39	257	11.83	-0.44
5510	Basic Resources	21	1.01	36	0.72	0.29
5520	Chemicals	22	1.37	32	1.14	0.23
6010	Energy	48	6.38	88	3.91	2.47
6510	Utilities	53	3.94	65	2.37	1.57
Totals		**1005**	**100.00**	**1756**	**100.00**	

Index Characteristics

Attributes	FTSE RAFI US 1000	FTSE Global Equity Index Series wi USA All Cap
Number of constituents	1005	1756
Dividend Yield %	2.15	1.38
Constituent (Wgt %)		
Average	0.10	0.06
Largest	2.66	6.30
Median	0.03	0.01
Top 10 Holdings (Wgt %)	19.02	27.79



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