

FTSE RAFI™ US 1000 Index

Data as at: 29 April 2022

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 American Stock Exchange (NYSE AMEX) 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	17.2	35.7	12.6	-2.5	17.6	16.4	-8.3	28	8	31.6	
FTSE Global Equity Index Series wi USA All Cap Index	16.4	33.4	12.5	0.5	12.5	21.5	-5.2	31.3	21.1	25.7	

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE RAFI US 1000 Index	17.2	35.7	12.6	-2.5	17.6	16.4	-8.3	28	8	31.6
FTSE Global Equity Index Series wi USA All Cap Index	16.4	33.4	12.5	0.5	12.5	21.5	-5.2	31.3	21.1	25.7

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	0.2	0.6	0.7	0.9	-8.1	-38.1	-38.1	-38.1
FTSE Global Equity Index Series wi USA All Cap Index	-0.2	0.7	0.8	0.9	-14.3	-34.9	-34.9	-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 American Stock Exchange (NYSE AMEX) 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 %)	FTSE USA All Cap (Wgt %)	Diff %
Exxon Mobil Corporation	Oil, Gas and Coal	2.17	0.89	1.28
Apple Inc.	Technology Hardware and Equipment	2.03	5.98	-3.95
Berkshire Hathaway B	Investment Banking and Brokerage Services	1.78	1.04	0.74
Microsoft Corp	Software and Computer Services	1.77	5.14	-3.37
AT&T	Telecommunications Service Providers	1.64	0.33	1.31
Chevron	Oil, Gas and Coal	1.56	0.74	0.82
JPMorgan Chase & Co	Banks	1.56	0.86	0.70
Verizon Communications	Telecommunications Service Providers	1.30	0.48	0.82
Johnson & Johnson	Pharmaceuticals and Biotechnology	1.29	1.17	0.12
Unitedhealth Group	Health Care Providers	1.11	1.18	-0.07
Totals		16.21	17.81	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI US 1000		FTSE USA All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	87	12.50	252	26.78	-14.28
1510	Telecommunications	24	5.45	40	2.53	2.91
2010	Health Care	80	11.55	246	13.15	-1.59
3010	Banks	62	7.17	107	3.94	3.23
3020	Financial Services	54	5.94	96	4.81	1.12
3030	Insurance	46	4.33	62	2.28	2.05
3510	Real Estate	91	3.69	140	3.78	-0.09
4010	Automobiles and Parts	15	1.63	24	2.37	-0.74
4020	Consumer Products and Services	56	1.80	105	2.31	-0.51
4030	Media	25	1.63	35	1.27	0.36
4040	Retailers	47	5.71	66	6.57	-0.85
4050	Travel and Leisure	36	1.71	67	2.14	-0.43
4510	Food, Beverage and Tobacco	36	4.68	56	3.44	1.24
4520	Personal Care, Drug and Grocery Stores	21	3.92	27	2.20	1.72
5010	Construction and Materials	27	0.89	46	0.83	0.06
5020	Industrial Goods and Services	159	11.36	264	11.96	-0.60
5510	Basic Resources	23	1.08	37	0.87	0.21
5520	Chemicals	24	1.56	36	1.38	0.18
6010	Energy	46	7.94	74	4.28	3.65
6510	Utilities	53	5.47	68	3.11	2.36
Totals		1012	100.00	1848	100.00	

Index Characteristics

Attributes	FTSE RAFI US 1000	FTSE USA All Cap
Number of constituents	1012	1848
Dividend Yield %	2.22	1.50
Constituent (Wgt %)		
Average	0.10	0.05
Largest	2.17	5.98
Median	0.03	0.01
Top 10 Holdings (Wgt %)	16.21	23.37

INFORMATION

Index Universe

All common stocks from the New York Stock Exchange American Stock Exchange (NYSE AMEX) 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



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