

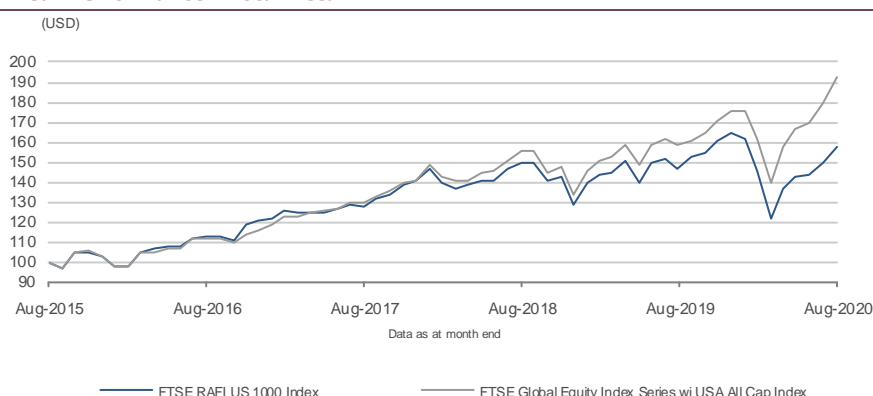
FTSE RAFI™ US 1000 Index

Data as at: 31 August 2020

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	10.5	7.6	-4.7	6.9	23.0	57.2	7.1	9.5	35.6	21.0	16.4
FTSE Global Equity Index Series wi USA All Cap Index	16.0	19.6	9.8	21.8	48.8	92.7	14.2	14.0	33.4	19.9	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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE RAFI US 1000 Index	20	0.1	17.2	35.7	12.6	-2.5	17.6	16.4	-8.3	28
FTSE Global Equity Index Series wi USA All Cap Index	17	1.1	16.4	33.4	12.5	0.5	12.5	21.5	-5.2	31.3

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.

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	0.3	0.6	0.9	-38.1	-38.1	-38.1	-38.1
FTSE Global Equity Index Series w/ USA All Cap Index	0.6	0.7	0.9	1.1	-34.9	-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

Top 10 Constituents - FTSE RAFI US 1000 Index

Constituent	ICB Sector	FTSE RAFI US 1000 (Wgt %)	FTSE USA All Cap (Wgt %)	Diff %
Apple Inc.	Technology Hardware & Equipment	4.36	6.21	-1.85
Microsoft Corp	Software & Computer Services	2.10	4.97	-2.87
AT&T	Fixed Line Telecommunications	1.72	0.63	1.09
Exxon Mobil Corporation	Oil & Gas Producers	1.69	0.50	1.19
Verizon Communications	Fixed Line Telecommunications	1.62	0.72	0.90
JPMorgan Chase & Co	Financial Services	1.46	0.89	0.57
Berkshire Hathaway B	Nonlife Insurance	1.37	0.86	0.51
Johnson & Johnson	Pharmaceuticals & Biotechnology	1.27	1.19	0.08
Chevron	Oil & Gas Producers	1.27	0.46	0.81
Walmart	General Retailers	1.22	0.57	0.65
Totals		18.08	17.00	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI US 1000		FTSE USA All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	54	6.37	79	2.25	4.12
1300	Chemicals	28	1.82	45	1.41	0.40
1700	Basic Resources	18	0.92	30	0.56	0.36
2300	Construction & Materials	26	0.93	49	0.89	0.04
2700	Industrial Goods & Services	159	11.48	273	10.79	0.69
3300	Automobiles & Parts	21	2.17	23	1.55	0.61
3500	Food & Beverage	33	3.49	51	2.68	0.81
3700	Personal & Household Goods	54	4.48	89	4.12	0.36
4500	Health Care	70	11.01	205	12.98	-1.98
5300	Retail	68	9.62	107	9.64	-0.02
5500	Media	36	2.79	52	3.05	-0.26
5700	Travel & Leisure	40	1.86	74	2.12	-0.26
6500	Telecommunications	6	3.83	13	1.64	2.20
7500	Utilities	48	3.99	60	2.76	1.24
8300	Banks	57	4.71	116	2.58	2.12
8500	Insurance	46	5.49	65	3.22	2.27
8600	Real Estate	105	3.13	164	3.56	-0.42
8700	Financial Services	50	5.84	73	5.92	-0.08
9500	Technology	82	16.07	207	28.27	-12.20
Totals		1001	100.00	1775	100.00	

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

Index Characteristics

Attributes	FTSE RAFI US 1000	FTSE USA All Cap
Number of constituents	1001	1775
Dividend Yield %	2.66	1.62
Constituent (Wgt %)		
Average	0.10	0.06
Largest	4.36	6.21
Median	0.03	0.01
Top 10 Holdings (Wgt %)	18.08	24.74



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