

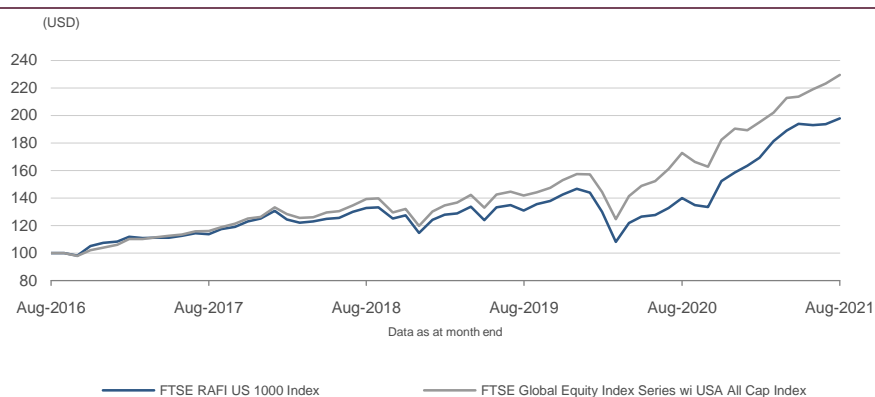
# FTSE RAFI™ US 1000 Index

Data as at: 31 August 2021

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	2.1	16.9	24.8	41.4	49.1	98.0	14.2	14.6	15.4	22.3	17.1
FTSE Global Equity Index Series wi USA All Cap Index	7.4	17.5	20.4	32.8	64.6	129.4	18.1	18.1	15.1	20.9	15.6

\* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE RAFI US 1000 Index	0.1	17.2	35.7	12.6	-2.5	17.6	16.4	-8.3	28	8
FTSE Global Equity Index Series wi USA All Cap Index	1.1	16.4	33.4	12.5	0.5	12.5	21.5	-5.2	31.3	21.1

## 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](http://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	2.6	0.6	0.9	1.0	-8.3	-38.1	-38.1	-38.1
FTSE Global Equity Index Series w/ USA All Cap Index	2.1	0.9	1.2	1.2	-9.4	-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 and Equipment	2.42	5.26	-2.84
Microsoft Corp	Software and Computer Services	1.89	5.02	-3.13
JPMorgan Chase & Co	Banks	1.82	1.06	0.76
Exxon Mobil Corporation	Oil, Gas and Coal	1.55	0.51	1.04
Wells Fargo & Company	Banks	1.54	0.42	1.12
AT&T	Telecommunications Service Providers	1.47	0.43	1.04
Bank of America	Banks	1.39	0.69	0.70
Berkshire Hathaway B	Investment Banking and Brokerage Services	1.23	0.84	0.39
Verizon Communications	Telecommunications Service Providers	1.17	0.50	0.67
Citigroup	Banks	1.17	0.33	0.84
<b>Totals</b>		<b>15.65</b>	<b>15.06</b>	

## 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	88	13.53	228	28.58	-15.05
1510	Telecommunications	23	5.53	38	3.08	2.45
2010	Health Care	76	10.80	234	12.88	-2.08
3010	Banks	61	8.74	111	4.28	4.46
3020	Financial Services	57	5.95	90	4.59	1.36
3030	Insurance	42	3.89	63	2.03	1.86
3510	Real Estate	94	3.92	139	3.50	0.41
4010	Automobiles and Parts	16	1.84	19	1.82	0.02
4020	Consumer Products and Services	56	1.99	100	2.74	-0.75
4030	Media	27	1.33	35	1.79	-0.46
4040	Retailers	45	5.83	60	7.13	-1.30
4050	Travel and Leisure	39	1.90	67	2.22	-0.32
4510	Food, Beverage and Tobacco	35	4.22	55	2.84	1.38
4520	Personal Care, Drug and Grocery Stores	18	3.52	24	1.79	1.72
5010	Construction and Materials	24	1.01	47	0.91	0.11
5020	Industrial Goods and Services	157	12.16	248	12.70	-0.55
5510	Basic Resources	20	1.09	35	0.73	0.37
5520	Chemicals	23	1.48	37	1.27	0.21
6010	Energy	48	6.40	65	2.45	3.95
6510	Utilities	53	4.86	68	2.68	2.18
<b>Totals</b>		<b>1002</b>	<b>100.00</b>	<b>1763</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE RAFI US 1000	FTSE USA All Cap
------------	-------------------	------------------

## 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



© 2020 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

Research Affiliates® and Fundamental Index® are trade marks of RA. "Fundamental Index®" and/or "Research Affiliates Fundamental Index®" and/or "RAFI" and/or all other RA trademarks, trade names, patented and patent-pending concepts are the exclusive property of Research Affiliates, LLC.

The FTSE Research Affiliates Fundamental Indexes ("FTSE Russell RAFI Indexes") are calculated by FTSE RA. All rights in and to the FTSE Russell RAFI Indexes vest in FTSE Russell® and/or its relevant Partner(s).

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521