

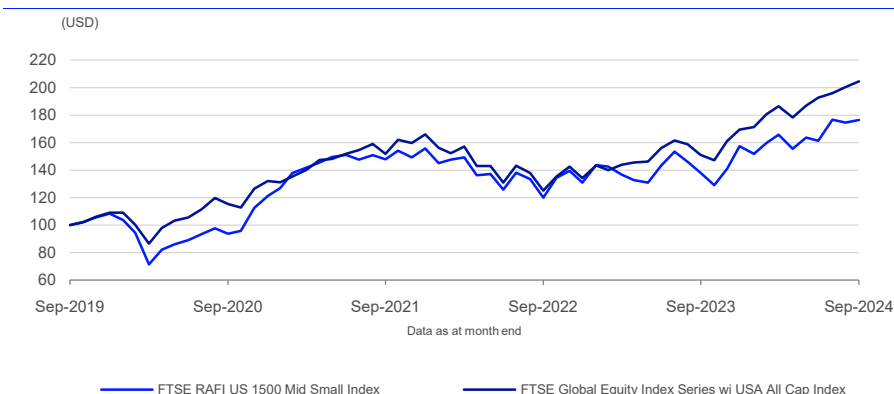
# FTSE RAFI™ US 1500 Mid Small Index

Data as at: 30 September 2024

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 Mid Small 1500 Index comprises the next 1500 US-listed companies with the largest RAFI fundamental values after the FTSE RAFI US 1000 Index.

## 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 1500 Mid Small Index	9.4	6.5	12.2	27.9	19.5	76.5	6.1	12.0	20.1	22.6	24.7
FTSE Global Equity Index Series wi USA All Cap Index	6.1	9.7	20.8	35.3	34.8	104.5	10.5	15.4	12.7	18.5	18.6

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE RAFI US 1500 Mid Small Index	4.7	-5.5	24.7	14.2	-11.2	22.4	11.7	28.7	-16	20.3
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 1500 Mid Small Index	1.3	0.2	0.5	0.5	-9.3	-26.3	-43.0	-44.4
FTSE Global Equity Index Series wi USA All Cap Index	2.7	0.5	0.8	0.8	-8.5	-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

## FEATURES

### Coverage

The next 1500 companies by RAFI fundamental value after the FTSE RAFI US 1000 Index, selected from common stocks listed on the New York Stock Exchange (NYSE ) 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
CommScope Holding Company	Telecommunications Equipment	9,701	0.42
Carvana	Retailers	9,548	0.41
Carpenter Tech	Industrial Metals and Mining	7,906	0.34
FTAI Aviation Ltd	Industrial Transportation	7,415	0.32
Virtu Financial	Investment Banking and Brokerage Services	6,967	0.30
Emergent Biosolutions	Pharmaceuticals and Biotechnology	6,768	0.29
Applovin	Software and Computer Services	6,552	0.28
EchoStar	Telecommunications Equipment	6,184	0.27
AMARK PRECIOUS Metals	Retailers	6,137	0.27
Brinker International	Travel and Leisure	6,019	0.26
Totals		73,198	3.17

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	186	236,002	10.22
1510	Telecommunications	34	55,701	2.41
2010	Health Care	205	239,892	10.39
3010	Banks	151	248,204	10.75
3020	Financial Services	68	135,837	5.88
3030	Insurance	35	52,917	2.29
3510	Real Estate	83	162,569	7.04
4010	Automobiles and Parts	17	24,239	1.05
4020	Consumer Products and Services	97	175,910	7.62
4030	Media	27	46,461	2.01
4040	Retailers	49	79,143	3.43
4050	Travel and Leisure	63	85,871	3.72
4510	Food, Beverage and Tobacco	31	58,775	2.54
4520	Personal Care, Drug and Grocery Stores	17	29,262	1.27
5010	Construction and Materials	40	96,999	4.20
5020	Industrial Goods and Services	204	316,180	13.69
5510	Basic Resources	32	64,546	2.79
5520	Chemicals	18	33,386	1.45
6010	Energy	82	125,033	5.41
6510	Utilities	24	42,930	1.86
Totals		1463	2,309,860	100.00

Index Characteristics

Attributes	FTSE RAFI US 1500 Mid Small
Number of constituents	1463
Dividend Yield %	1.61
Constituent (Wgt %)	
Average	0.07
Largest	0.42
Median	0.05
Top 10 Holdings (Wgt %)	3.17

INFORMATION

Index Universe

All common stocks from the New York Stock Exchange (NYSE) and NASDAQ National Market System

Base Date

20 March 2006

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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