

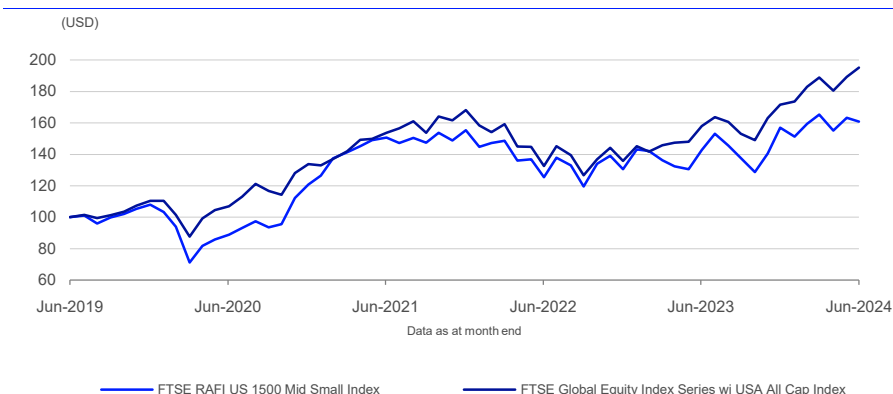
# FTSE RAFI™ US 1500 Mid Small Index

Data as at: 28 June 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	-2.7	2.5	2.5	12.7	6.8	60.9	2.2	10.0	18.3	21.2	24.5
FTSE Global Equity Index Series wi USA All Cap Index	3.4	13.8	13.8	23.5	27.0	95.2	8.3	14.3	11.3	17.7	18.7

\* 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)	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	0.8	0.1	0.4	0.4	-17.3	-26.3	-43.0	-44.4
FTSE Global Equity Index Series wi USA All Cap Index	2.2	0.5	0.8	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

## 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 %
Carvana	Retailers	7,059	0.33
Cirrus Logic	Technology Hardware and Equipment	5,783	0.27
FTAI Aviation Ltd	Industrial Transportation	5,760	0.27
Brinker International	Travel and Leisure	5,693	0.27
Emergent Biosolutions	Pharmaceuticals and Biotechnology	5,528	0.26
Abercrombie & Fitch A	Retailers	5,463	0.26
Carpenter Tech	Industrial Metals and Mining	5,429	0.25
Virtu Financial	Investment Banking and Brokerage Services	5,135	0.24
Pinterest	Software and Computer Services	5,019	0.23
Crocs	Personal Goods	4,980	0.23
Totals		55,849	2.61

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	188	232,522	10.86
1510	Telecommunications	33	41,193	1.92
2010	Health Care	208	217,522	10.16
3010	Banks	153	210,659	9.84
3020	Financial Services	68	121,815	5.69
3030	Insurance	37	52,113	2.43
3510	Real Estate	82	140,196	6.55
4010	Automobiles and Parts	15	17,146	0.80
4020	Consumer Products and Services	101	164,476	7.68
4030	Media	27	42,996	2.01
4040	Retailers	51	75,455	3.53
4050	Travel and Leisure	64	85,998	4.02
4510	Food, Beverage and Tobacco	31	52,111	2.43
4520	Personal Care, Drug and Grocery Stores	16	26,405	1.23
5010	Construction and Materials	37	76,537	3.58
5020	Industrial Goods and Services	208	306,054	14.30
5510	Basic Resources	33	60,833	2.84
5520	Chemicals	19	36,193	1.69
6010	Energy	88	141,555	6.61
6510	Utilities	25	38,679	1.81
Totals		1484	2,140,459	100.00

Index Characteristics

Attributes	FTSE RAFI US 1500 Mid Small
Number of constituents	1484
Dividend Yield %	1.74
Constituent (Wgt %)	
Average	0.07
Largest	0.33
Median	0.05
Top 10 Holdings (Wgt %)	2.61

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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