

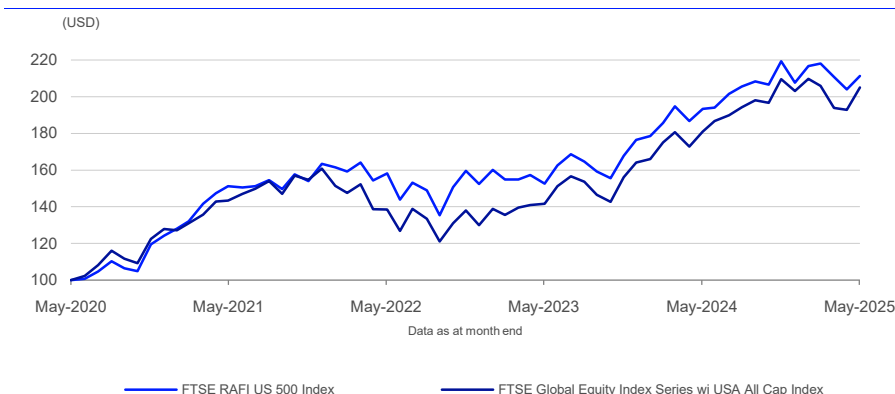
# FTSE RAFI™ US 500 Index

Data as at: 30 May 2025

FTSE partners with Research Affiliates on the innovative 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 500 Index comprises the 500 US-listed companies with the largest RAFI™ fundamental scores selected from a constituent universe of all common stocks on the New York Stock Exchange (NYSE) 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 500 Index	-3.1	-3.7	1.7	9.2	33.6	111.3	10.1	16.1	16.1	14.6	15.6
FTSE Global Equity Index Series wi USA All Cap Index	-0.4	-2.1	0.9	13.3	48.1	105.1	14.0	15.4	19.6	16.2	16.5

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE RAFI US 500 Index	-2.2	17.1	16.7	-7.8	28.3	7.6	31.6	-6.7	15.8	17.7
FTSE Global Equity Index Series wi USA All Cap Index	0.5	12.5	21.5	-5.2	31.3	21.1	25.7	-19.2	26.3	23.8

## FEATURES

### Coverage

Companies with the top 500 RAFI™ fundamental scores, selected from common stocks from the New York Stock Exchange and NASDAQ National Market System that meet the FTSE Global Equity Index Series screening criteria are eligible for consideration for the indexes.

### Objective

The index is designed for 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI US 500 Index	0.7	0.7	1.0	0.7	-15.1	-15.1	-19.2	-37.5
FTSE Global Equity Index Series wi USA All Cap Index	0.7	0.9	0.9	0.8	-19.2	-19.2	-25.2	-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 500

Constituent	ICB Sector	FTSE RAFI US 500 (Wgt %)	FTSE USA All Cap Index (Wgt %)	Diff %
Microsoft Corp	Software and Computer Services	2.77	6.07	-3.30
JPMorgan Chase & Co	Banks	2.21	1.31	0.90
Amazon.Com	Retailers	1.98	3.41	-1.43
Apple Inc.	Technology Hardware and Equipment	1.94	5.24	-3.30
Berkshire Hathaway B	Investment Banking and Brokerage Services	1.89	1.18	0.71
Exxon Mobil Corporation	Oil, Gas and Coal	1.86	0.80	1.06
Bank of America	Banks	1.29	0.52	0.77
Verizon Communications	Telecommunications Service Providers	1.23	0.33	0.90
Chevron	Oil, Gas and Coal	1.22	0.40	0.82
AT&T	Telecommunications Service Providers	1.13	0.35	0.78
Totals		17.52	19.61	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI US 500		FTSE USA All Cap Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	48	14.81	226	34.57	-19.76
1510	Telecommunications	12	4.67	30	2.06	2.61
2010	Health Care	48	11.27	200	9.25	2.01
3010	Banks	20	7.70	94	3.68	4.02
3020	Financial Services	31	6.69	96	5.60	1.09
3030	Insurance	30	3.85	58	2.35	1.50
3510	Real Estate	31	2.72	118	2.55	0.18
4010	Automobiles and Parts	9	2.26	23	2.05	0.21
4020	Consumer Products and Services	19	1.26	96	1.93	-0.68
4030	Media	11	1.63	26	1.79	-0.16
4040	Retailers	26	6.62	57	7.23	-0.61
4050	Travel and Leisure	9	0.93	68	2.21	-1.28
4510	Food, Beverage and Tobacco	23	4.35	46	2.52	1.83
4520	Personal Care, Drug and Grocery Stores	14	4.44	23	1.75	2.69
5010	Construction and Materials	9	0.73	55	1.21	-0.48
5020	Industrial Goods and Services	77	11.31	249	11.87	-0.56
5510	Basic Resources	11	1.11	31	0.66	0.45
5520	Chemicals	12	1.26	28	0.86	0.40
6010	Energy	29	7.38	74	3.13	4.25
6510	Utilities	35	5.02	63	2.73	2.30
Totals		504	100.00	1661	100.00	

INFORMATION

Index Universe

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

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 500	FTSE USA All Cap Index
Number of constituents	504	1661
Dividend Yield %	2.36	1.30
Constituent (Wgt %)		
Average	0.20	0.06
Largest	2.77	6.07
Median	0.09	0.01
Top 10 Holdings (Wgt %)	17.51	31.10



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