

FTSE RAFI™ US 1000 Index (Hedged in CAD)

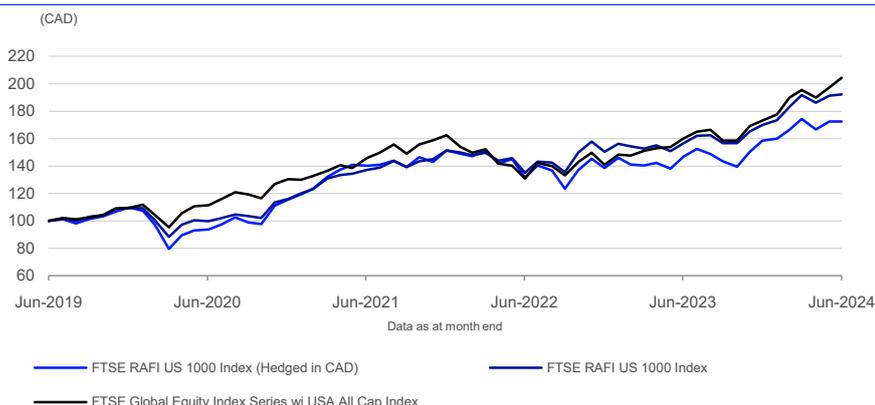
Data as at: 28 June 2024

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 1000 Index (Hedged in CAD) 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.

The FTSE currency hedging methodology allows exposure to the returns of the assets in the index without being exposed to the volatility of the exchange rate against the Canadian dollar.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CAD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE RAFI US 1000 Index (Hedged in CAD)	-1.1	8.7	8.7	17.4	22.9	72.5	7.1	11.5	10.4	15.9	19.2
FTSE RAFI US 1000 Index	0.3	13.2	13.2	22.7	40.1	92.2	11.9	14.0	9.6	13.3	14.3
FTSE Global Equity Index Series w/ USA All Cap Index	4.5	18.1	18.1	27.7	40.3	104.4	12.0	15.4	11.0	15.5	14.3

* 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 % (CAD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE RAFI US 1000 Index (Hedged in CAD)	13.2	-3	17	15.7	-9.6	26.3	5.3	30.9	-8.4	14.5
FTSE RAFI US 1000 Index	22.8	16.9	13.6	8.7	0	21.5	6.1	30.5	-0.7	12.9
FTSE Global Equity Index Series w/ USA All Cap Index	22.6	20.5	8.6	13.5	3.3	24.7	19	24.7	-13.4	23

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, available 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 (CAD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI US 1000 Index (Hedged in CAD)	1.8	0.4	0.6	0.6	-10.5	-20.2	-40.3	-40.3
FTSE RAFI US 1000 Index	2.4	0.9	1.0	1.1	-6.6	-14.7	-32.1	-32.1
FTSE Global Equity Index Series wi USA All Cap Index	2.6	0.8	1.1	1.2	-7.4	-23.2	-28.5	-28.5

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 (Hedged in CAD)

Constituent	ICB Sector	FTSE RAFI US 1000 Index (Hedged in CAD) (Wgt %)	FTSE USA All Cap Index (Wgt %)	Diff %
Exxon Mobil Corporation	Oil, Gas and Coal	2.35	1.00	1.35
Apple Inc.	Technology Hardware and Equipment	2.33	5.91	-3.58
Microsoft Corp	Software and Computer Services	2.14	6.41	-4.27
JPMorgan Chase & Co	Banks	2.02	1.12	0.90
Amazon.Com	Retailers	1.74	3.46	-1.72
Berkshire Hathaway B	Investment Banking and Brokerage Services	1.59	1.03	0.56
Verizon Communications	Telecommunications Service Providers	1.32	0.34	0.98
Bank of America	Banks	1.30	0.52	0.78
Chevron	Oil, Gas and Coal	1.23	0.52	0.71
Alphabet Class A	Software and Computer Services	1.18	2.07	-0.89
Totals		17.20	22.38	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI US 1000 Index (Hedged in CAD)		FTSE USA All Cap Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	91	14.97	228	35.52	-20.55
1510	Telecommunications	20	4.64	31	1.92	2.72
2010	Health Care	81	10.81	215	11.23	-0.42
3010	Banks	57	8.34	99	3.45	4.89
3020	Financial Services	62	6.36	94	4.86	1.50
3030	Insurance	45	3.71	60	2.17	1.54
3510	Real Estate	81	3.33	122	2.57	0.76
4010	Automobiles and Parts	16	1.90	24	1.47	0.43
4020	Consumer Products and Services	55	1.73	105	2.00	-0.27
4030	Media	18	1.24	31	1.34	-0.11
4040	Retailers	49	6.35	60	7.06	-0.72
4050	Travel and Leisure	33	1.34	66	2.04	-0.70
4510	Food, Beverage and Tobacco	36	4.18	51	2.53	1.65
4520	Personal Care, Drug and Grocery Stores	18	3.37	25	1.70	1.67
5010	Construction and Materials	30	0.94	49	1.06	-0.11
5020	Industrial Goods and Services	171	11.36	258	10.98	0.38
5510	Basic Resources	20	1.18	34	0.71	0.47
5520	Chemicals	21	1.29	31	1.00	0.29
6010	Energy	53	8.03	84	3.90	4.13
6510	Utilities	53	4.92	65	2.48	2.44
Totals		1010	100.00	1732	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

31 January 2006

Base Value

5000

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

CAD

Review Dates

Annually in March

Index Characteristics

Attributes	FTSE RAFI US 1000 Index (Hedged in CAD)	FTSE USA All Cap Index
Number of constituents	1010	1732
Dividend Yield %	-	1.32
Constituent (Wgt %)		
Average	0.10	0.06
Largest	2.35	6.41
Median	0.03	0.01
Top 10 Holdings (Wgt %)	17.19	31.40



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