

FTSE RAFI™ US 1500 Mid Small Index

Data as at: 28 March 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	13.4	9.5	1.5	12.0	15.9	55.6	5.0	9.2	19.2	21.0	24.9
FTSE Global Equity Index Series wi USA All Cap Index	12.2	13.9	6.6	29.1	33.6	93.5	10.1	14.1	11.8	17.6	18.9

* 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	0.4	0.4	-17.3	-26.3	-43.0	-44.4
FTSE Global Equity Index Series wi USA All Cap Index	2.8	0.6	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 for a full explanation of the FTSE RAFI methodology.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Crocs	Personal Goods	4,907	0.22
Spirit AeroSystems Holdings Inc. Cl A	Aerospace and Defense	4,838	0.22
Carvana	Retailers	4,821	0.22
AdaptHealth	Medical Equipment and Services	4,807	0.22
Mativ Holdings Inc	Industrial Materials	4,754	0.21
OPENLANE Inc	Consumer Services	4,729	0.21
Virtu Financial	Investment Banking and Brokerage Services	4,693	0.21
Gates Industrial	Industrial Support Services	4,666	0.21
Exact Sciences	Pharmaceuticals and Biotechnology	4,546	0.20
Nu Holdings	Finance and Credit Services	4,484	0.20
Totals		47,246	2.13

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	188	233,803	10.53
1510	Telecommunications	35	41,027	1.85
2010	Health Care	211	230,515	10.38
3010	Banks	157	212,732	9.58
3020	Financial Services	68	126,096	5.68
3030	Insurance	36	54,208	2.44
3510	Real Estate	82	143,069	6.44
4010	Automobiles and Parts	15	20,295	0.91
4020	Consumer Products and Services	102	175,183	7.89
4030	Media	27	42,971	1.94
4040	Retailers	52	77,699	3.50
4050	Travel and Leisure	65	93,585	4.21
4510	Food, Beverage and Tobacco	31	53,494	2.41
4520	Personal Care, Drug and Grocery Stores	16	28,510	1.28
5010	Construction and Materials	38	84,619	3.81
5020	Industrial Goods and Services	209	315,452	14.21
5510	Basic Resources	33	63,884	2.88
5520	Chemicals	19	38,989	1.76
6010	Energy	88	146,366	6.59
6510	Utilities	25	38,207	1.72
Totals		1497	2,220,703	100.00

Index Characteristics

Attributes	FTSE RAFI US 1500 Mid Small
Number of constituents	1497
Dividend Yield %	1.69
Constituent (Wgt %)	
Average	0.07
Largest	0.22
Median	0.05
Top 10 Holdings (Wgt %)	2.13

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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