

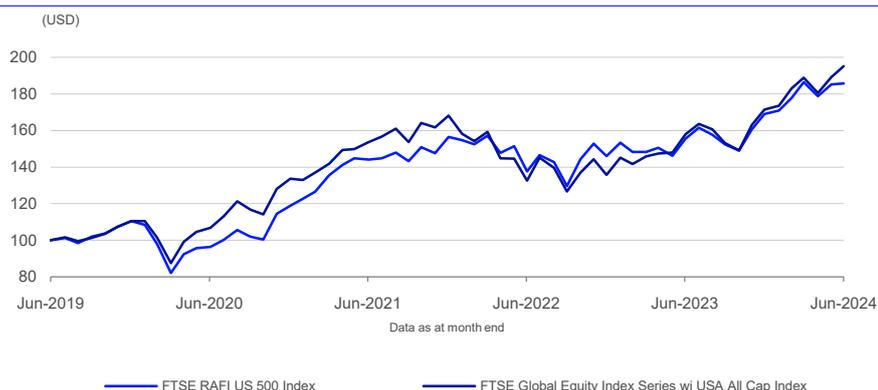
FTSE RAFI™ US 500 Index

Data as at: 28 June 2024

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 | -0.3 | 10.0 | 10.0 | 19.4 | 28.9 | 85.8 | 8.8 | 13.2 | 10.0 | 15.5 | 18.6 |
| 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 500 Index | 13 | -2.2 | 17.1 | 16.7 | -7.8 | 28.3 | 7.6 | 31.6 | -6.7 | 15.8 |
| 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 |

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 | 2.0 | 0.6 | 0.7 | 0.7 | -9.6 | -19.2 | -37.5 | -37.5 |
| FTSE Global Equity Index Series w/ 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

Top 10 Constituents - FTSE RAFI™ US 500

| Constituent | ICB Sector | FTSE RAFI US 500 (Wgt %) | FTSE USA All Cap Index (Wgt %) | Diff % |
|-------------------------|---|--------------------------|--------------------------------|--------|
| Exxon Mobil Corporation | Oil, Gas and Coal | 2.59 | 1.00 | 1.59 |
| Apple Inc. | Technology Hardware and Equipment | 2.57 | 5.91 | -3.34 |
| Microsoft Corp | Software and Computer Services | 2.36 | 6.41 | -4.05 |
| JPMorgan Chase & Co | Banks | 2.23 | 1.12 | 1.11 |
| Amazon.Com | Retailers | 1.92 | 3.46 | -1.54 |
| Berkshire Hathaway B | Investment Banking and Brokerage Services | 1.76 | 1.03 | 0.73 |
| Verizon Communications | Telecommunications Service Providers | 1.45 | 0.34 | 1.11 |
| Bank of America | Banks | 1.44 | 0.52 | 0.92 |
| Chevron | Oil, Gas and Coal | 1.36 | 0.52 | 0.84 |
| Alphabet Class A | Software and Computer Services | 1.30 | 2.07 | -0.77 |
| Totals | | 18.98 | 22.38 | |

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 | 49 | 15.67 | 228 | 35.52 | -19.85 |
| 1510 | Telecommunications | 11 | 4.95 | 31 | 1.92 | 3.03 |
| 2010 | Health Care | 48 | 11.27 | 215 | 11.23 | 0.04 |
| 3010 | Banks | 20 | 8.47 | 99 | 3.45 | 5.02 |
| 3020 | Financial Services | 28 | 6.29 | 94 | 4.86 | 1.43 |
| 3030 | Insurance | 31 | 3.80 | 60 | 2.17 | 1.62 |
| 3510 | Real Estate | 32 | 2.69 | 122 | 2.57 | 0.12 |
| 4010 | Automobiles and Parts | 9 | 1.95 | 24 | 1.47 | 0.47 |
| 4020 | Consumer Products and Services | 19 | 1.19 | 105 | 2.00 | -0.80 |
| 4030 | Media | 12 | 1.25 | 31 | 1.34 | -0.10 |
| 4040 | Retailers | 25 | 6.50 | 60 | 7.06 | -0.56 |
| 4050 | Travel and Leisure | 11 | 0.96 | 66 | 2.04 | -1.08 |
| 4510 | Food, Beverage and Tobacco | 25 | 4.41 | 51 | 2.53 | 1.88 |
| 4520 | Personal Care, Drug and Grocery Stores | 13 | 3.60 | 25 | 1.70 | 1.90 |
| 5010 | Construction and Materials | 10 | 0.60 | 49 | 1.06 | -0.45 |
| 5020 | Industrial Goods and Services | 76 | 10.60 | 258 | 10.98 | -0.38 |
| 5510 | Basic Resources | 11 | 1.11 | 34 | 0.71 | 0.40 |
| 5520 | Chemicals | 13 | 1.28 | 31 | 1.00 | 0.28 |
| 6010 | Energy | 30 | 8.37 | 84 | 3.90 | 4.47 |
| 6510 | Utilities | 35 | 5.03 | 65 | 2.48 | 2.56 |
| Totals | | 508 | 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

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 | 508 | 1732 |
| Dividend Yield % | 2.34 | 1.32 |
| Constituent (Wgt %) | | |
| Average | 0.20 | 0.06 |
| Largest | 2.59 | 6.41 |
| Median | 0.09 | 0.01 |
| Top 10 Holdings (Wgt %) | 18.99 | 31.40 |



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