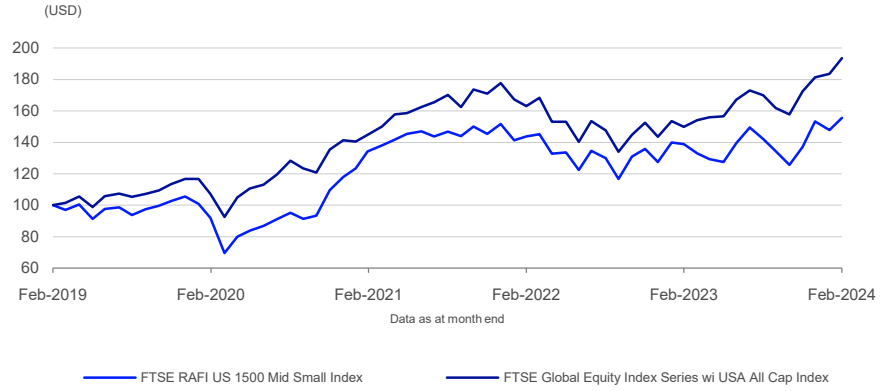
FTSE RAFI™ US 1500 Mid Small Index

Data as at: 29 February 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	20.0	21.7	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	12.6	17.8	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	0.6	0.2	0.4	0.4	-17.3	-26.3	-43.0	-44.4
FTSE Global Equity Index Series wi USA All Cap Index	2.2	0.6	0.7	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 %
Totals		0	0.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	181	288,502	14.60
1510	Telecommunications	28	24,668	1.25
2010	Health Care	198	174,039	8.81
3010	Banks	146	145,569	7.37
3020	Financial Services	69	120,961	6.12
3030	Insurance	33	58,572	2.96
3510	Real Estate	77	114,743	5.81
4010	Automobiles and Parts	16	14,293	0.72
4020	Consumer Products and Services	101	162,063	8.20
4030	Media	23	27,062	1.37
4040	Retailers	54	71,120	3.60
4050	Travel and Leisure	57	75,922	3.84
4510	Food, Beverage and Tobacco	34	47,329	2.39
4520	Personal Care, Drug and Grocery Stores	14	20,292	1.03
5010	Construction and Materials	35	106,402	5.38
5020	Industrial Goods and Services	212	315,244	15.95
5510	Basic Resources	31	42,010	2.13
5520	Chemicals	19	30,235	1.53
6010	Energy	83	112,823	5.71
6510	Utilities	21	24,358	1.23
Totals		**1432**	**1,976,209**	**100.00**

Index Characteristics

Attributes	FTSE RAFI US 1500 Mid Small
Number of constituents	1432
Dividend Yield %	1.60
Constituent (Wgt %)	
Average	0.07
Largest	1.54
Median	0.05
Top 10 Holdings (Wgt %)	5.55

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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