

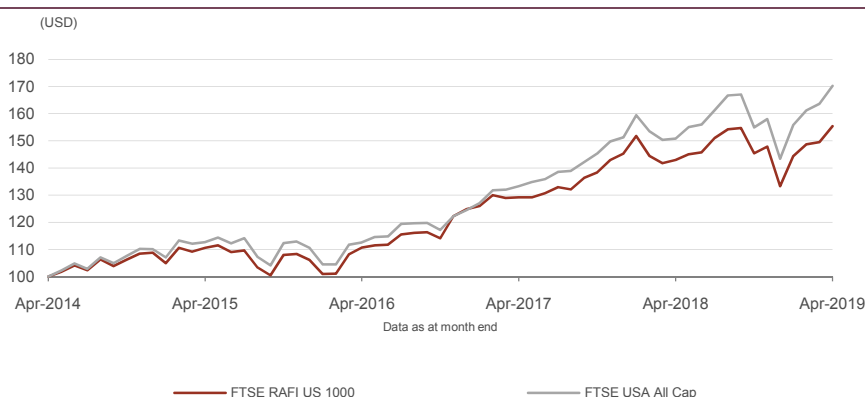
# FTSE RAFI™ US 1000 Index

Data as at: 30 April 2019

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 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.

## 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 1000	7.7	6.9	16.6	8.8	40.4	55.4	12.0	9.2	13.3	11.2	11.5
FTSE USA All Cap	9.3	9.9	18.7	12.8	51.3	70.2	14.8	11.2	14.7	11.6	11.6

\* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE RAFI US 1000	42.0	20.0	0.1	17.2	35.7	12.6	-2.5	17.6	16.4	-8.3
FTSE USA All Cap	28.4	17.0	1.1	16.4	33.4	12.5	0.5	12.5	21.5	-5.2

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI US 1000	0.6	1.1	0.8	1.1	-19.8	-19.8	-19.8	-21.1
FTSE USA All Cap	0.8	1.3	1.0	1.2	-20.1	-20.1	-20.1	-20.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## 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 rules are freely available on the FTSE 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 the FTSE website for a full explanation of the FTSE RAFI methodology.

## Top 10 Constituents - FTSE RAFI US 1000 Index

Constituent	ICB Sector	FTSE RAFI US 1000 (Wgt %)	FTSE USA All Cap (Wgt %)	Diff %
Apple Inc.	Technology Hardware & Equipment	2.72	3.27	-0.55
Exxon Mobil Corporation	Oil & Gas Producers	2.36	1.17	1.19
AT&T	Fixed Line Telecommunications	1.91	0.77	1.14
JPMorgan Chase & Co	Banks	1.87	1.32	0.55
Microsoft Corp	Software & Computer Services	1.69	3.40	-1.71
Chevron	Oil & Gas Producers	1.50	0.79	0.71
Verizon Communications	Fixed Line Telecommunications	1.49	0.81	0.68
Wells Fargo & Company	Banks	1.40	0.69	0.71
Berkshire Hathaway B	Nonlife Insurance	1.35	0.97	0.38
Bank of America	Banks	1.25	0.95	0.30
<b>Totals</b>		<b>17.54</b>	<b>14.14</b>	

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI US 1000		FTSE USA All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	62	8.69	97	4.91	3.78
1300	Chemicals	28	2.29	49	1.93	0.37
1700	Basic Resources	18	0.77	30	0.47	0.30
2300	Construction & Materials	22	0.70	49	0.74	-0.04
2700	Industrial Goods & Services	165	11.56	288	12.66	-1.10
3300	Automobiles & Parts	23	2.27	28	0.85	1.42
3500	Food & Beverage	32	3.31	49	2.86	0.45
3700	Personal & Household Goods	53	4.18	94	4.19	-0.01
4500	Health Care	67	8.83	193	12.10	-3.27
5300	Retail	68	7.56	110	8.19	-0.63
5500	Media	37	2.99	55	2.63	0.36
5700	Travel & Leisure	42	2.20	79	2.75	-0.55
6500	Telecommunications	8	3.80	16	1.79	2.00
7500	Utilities	47	4.62	58	3.11	1.51
8300	Banks	53	8.19	119	5.76	2.43
8500	Insurance	45	6.45	63	3.94	2.51
8600	Real Estate	106	3.70	166	4.10	-0.40
8700	Financial Services	50	4.76	77	5.46	-0.70
9500	Technology	81	13.14	203	21.56	-8.42
<b>Totals</b>		<b>1007</b>	<b>100.00</b>	<b>1823</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE RAFI US 1000	FTSE USA All Cap
Number of constituents	1007	1823
Dividend Yield %	2.51	1.84
Constituent (Wgt %)		
Average	0.10	0.05
Largest	2.72	3.40
Median	0.03	0.01
Top 10 Holdings (Wgt %)	17.54	18.23

## INFORMATION

## Index Universe

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

## Index Launch

28 November 2005

## 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



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Data definitions available from  
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