

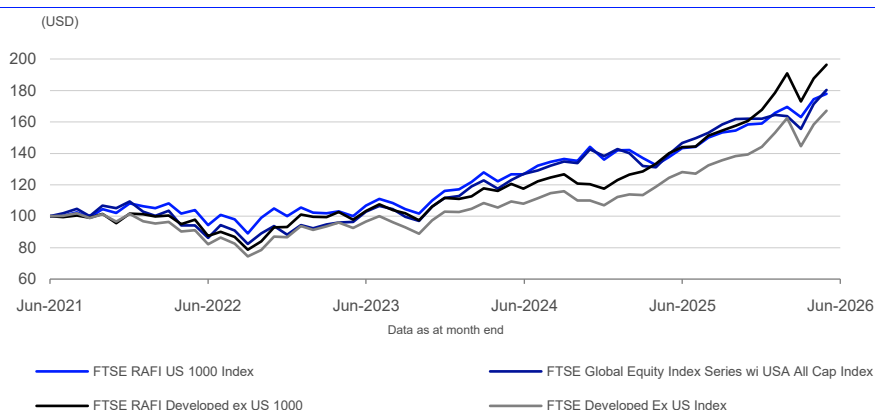
FTSE RAFI™ Index Series

Data as at: 29 May 2026

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 indexes are less prone to excessive concentration arising from market fads, which can result in over-exposure to individual companies, sectors or countries.

The headline FTSE RAFI US 1000 Index is comprised of the largest 1000 US companies ranked by fundamentals in the FTSE Global Equity Index Series (GEIS). Similarly, the FTSE RAFI Developed ex US Index is comprised of the 1000 largest companies ranked by fundamentals from Developed countries in GEIS, excluding the US.

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 Index	4.9	12.3	11.9	29.3	77.8	77.2	21.1	12.1	10.2	12.1	14.8
FTSE Global Equity Index Series w/ USA All Cap Index	10.2	11.3	11.3	29.3	87.2	84.8	23.3	13.1	11.9	13.2	16.0
FTSE RAFI Developed ex US 1000	2.9	22.2	17.2	40.3	100.7	92.6	26.1	14.0	13.0	15.6	15.8
FTSE Developed Ex US Index	2.9	20.0	15.8	34.2	80.6	65.6	21.8	10.6	13.6	15.3	16.3

* 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 % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE RAFI US 1000 Index	17.6	16.4	-8.3	28	8	31.6	-7.4	16.1	17.1	16.9
FTSE Global Equity Index Series w/ USA All Cap Index	12.5	21.5	-5.2	31.3	21.1	25.7	-19.2	26.3	23.8	17.2
FTSE RAFI Developed ex US 1000	7.3	25.7	-14.5	18.8	3.6	16.1	-8.4	19.9	5.3	42.7

FEATURES

Coverage

The FTSE RAFI Index Series provides global coverage through a range of country and regional indexes derived from the FTSE RAFI Developed ex US Index. FTSE RAFI indexes are also available covering Small Cap and Emerging Markets.

Objective

The indexes are designed for the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies.

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 (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI US 1000 Index	2.8	1.7	0.8	0.9	-6.1	-15.8	-19.5	-38.1
FTSE Global Equity Index Series wi USA All Cap Index	2.4	1.7	0.8	1.0	-8.9	-19.2	-25.2	-34.9
FTSE RAFI Developed ex US 1000	3.0	1.7	0.9	0.7	-10.3	-13.7	-26.5	-41.1

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

Drawdown - based on daily data

Index Characteristics

Attributes	FTSE RAFI US 1000	FTSE Global Equity Index Series wi USA All Cap	FTSE RAFI Developed ex US 1000	FTSE Developed Ex US
Number of constituents	1008	1559	1030	1474
Dividend Yield %	1.95	1.09	2.95	2.42
Constituent (Wgt %)				
Average	0.10	0.06	0.10	0.07
Largest	2.81	6.88	2.94	3.34
Median	0.03	0.01	0.04	0.02
Top 10 Holdings (Wgt %)	18.03	35.00	11.80	14.89

ICB Supersector Breakdown - US

ICB Code	ICB Supersector	FTSE RAFI US 1000		FTSE Global Equity Index Series wi USA All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	100	19.54	219	42.75	-23.21
1510	Telecommunications	19	3.56	29	2.16	1.40
2010	Health Care	79	10.92	173	8.18	2.73
3010	Banks	55	7.48	90	3.42	4.06
3020	Financial Services	63	6.34	94	4.62	1.72
3030	Insurance	44	3.08	56	1.56	1.52
3510	Real Estate	74	3.29	101	2.18	1.12
4010	Automobiles and Parts	16	2.04	21	2.07	-0.03
4020	Consumer Products and Services	53	1.68	82	1.31	0.37
4030	Media	16	1.36	22	1.15	0.21
4040	Retailers	49	7.04	54	6.71	0.34
4050	Travel and Leisure	34	1.40	62	1.68	-0.28
4510	Food, Beverage and Tobacco	36	3.60	45	1.99	1.61
4520	Personal Care, Drug and Grocery Stores	18	2.66	20	1.26	1.40
5010	Construction and Materials	34	1.06	53	1.22	-0.15
5020	Industrial Goods and Services	170	10.90	250	10.47	0.43
5510	Basic Resources	18	1.15	32	0.89	0.27
5520	Chemicals	21	1.26	26	0.72	0.55
6010	Energy	57	7.39	67	3.36	4.03
6510	Utilities	52	4.24	63	2.31	1.92
Totals		1008	100.00	1559	100.00	

INFORMATION

Index Universes

FTSE USA All Cap Index

FTSE Developed All Cap ex US Index

Index Series Launch

28 November 2005

Base Date

30 September 2005

Base Value

5000

Index Calculation

Real-time and end-of-day indexes available

End-of-Day Distribution

Indexes available at 2100 hours GMT /

FTSE RAFI Eurozone Index - 1630 hours

GMT

Via FTP and email

Currency

USD, CAD, EUR, GBP, JPY and Local

(where specified)

Review Dates

Annually in March

ICB Supersector Breakdown - Developed ex US

ICB Code	ICB Supersector	FTSE RAFI Developed ex US 1000		FTSE Developed Ex US		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	66	6.35	115	12.56	-6.20
1510	Telecommunications	29	6.85	42	6.54	0.31
2010	Health Care	58	6.77	94	7.94	-1.17
3010	Banks	79	17.47	100	14.94	2.53
3020	Financial Services	46	3.19	66	3.45	-0.25
3030	Insurance	58	6.11	64	5.20	0.91
3510	Real Estate	52	1.59	102	1.89	-0.30
4010	Automobiles and Parts	44	4.70	52	2.74	1.96
4020	Consumer Products and Services	47	3.57	75	3.71	-0.14
4030	Media	7	0.40	18	0.33	0.07
4040	Retailers	25	1.05	35	1.47	-0.42
4050	Travel and Leisure	25	0.76	49	0.86	-0.10
4510	Food, Beverage and Tobacco	43	3.84	71	3.39	0.45
4520	Personal Care, Drug and Grocery Stores	25	1.88	44	1.78	0.10
5010	Construction and Materials	45	2.43	61	2.39	0.04
5020	Industrial Goods and Services	175	11.53	257	15.24	-3.72
5510	Basic Resources	62	5.81	67	4.83	0.99
5520	Chemicals	35	2.46	49	1.94	0.51
6010	Energy	55	8.86	49	5.40	3.45
6510	Utilities	54	4.39	64	3.39	1.00
Totals		1030	100.00	1474	100.00	

Country/Market Breakdown

Country/Market	FTSE RAFI Developed ex US 1000		FTSE Developed Ex US		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	55	3.72	106	5.61	-1.89
Austria	7	0.37	9	0.27	0.09
Belgium	13	0.79	14	0.87	-0.07
Canada	101	12.04	84	10.44	1.60
Denmark	18	1.31	17	1.21	0.10
Finland	16	1.28	14	0.96	0.32
France	64	9.00	57	7.07	1.93
Germany	65	7.81	64	6.63	1.18
Hong Kong	25	1.32	66	1.69	-0.37
Ireland	4	0.30	5	0.27	0.03
Israel	13	0.59	43	1.21	-0.62
Italy	32	4.35	36	2.78	1.57
Japan	251	17.85	476	20.69	-2.84
Korea	72	8.07	155	10.25	-2.19
Netherlands	28	2.93	29	3.99	-1.06
New Zealand	1	0.02	11	0.18	-0.16
Norway	16	1.14	15	0.51	0.63
Poland	8	0.34	10	0.39	-0.04
Portugal	5	0.27	5	0.15	0.12
Singapore	14	0.69	36	1.18	-0.49
Spain	27	3.50	24	2.85	0.65
Sweden	47	2.48	55	2.54	-0.06
Switzerland	45	5.93	50	7.07	-1.15
UK	103	13.89	93	11.17	2.72
Totals	1030	100.00	1474	100.00	

Top 10 Constituents - FTSE RAFI US 1000 (% Weight)

Constituent	ICB Sector	FTSE RAFI US 1000 (Wgt %)	FTSE Global Equity Index Series w/ USA All Cap (Wgt %)	Diff %
Amazon.Com	Retailers	2.81	3.62	-0.81
Microsoft Corp	Software and Computer Services	2.69	4.65	-1.96
Apple Inc.	Technology Hardware and Equipment	2.51	6.26	-3.75
JPMorgan Chase & Co	Banks	1.94	1.13	0.81
Exxon Mobil Corporation	Oil, Gas and Coal	1.54	0.86	0.68
Unitedhealth Group	Health Care Providers	1.54	0.48	1.06
Intel Corp	Technology Hardware and Equipment	1.51	0.71	0.80
Bank of America	Banks	1.18	0.47	0.71
Berkshire Hathaway B	Investment Banking and Brokerage Services	1.17	0.90	0.27
Chevron	Oil, Gas and Coal	1.14	0.48	0.66
Totals		18.03	19.56	

Top 10 Constituents - FTSE RAFI Developed ex US 1000 (% Weight)

Constituent	Country/Market	ICB Sector	FTSE RAFI Developed ex US 1000 (Wgt %)	FTSE Developed Ex US (Wgt %)	Diff %
Samsung Electronics	South Korea	Telecommunications Equipment	2.94	3.34	-0.41
Shell	United Kingdom	Oil, Gas and Coal	1.48	0.81	0.67
HSBC Hldgs	United Kingdom	Banks	1.03	1.09	-0.06
Royal Bank Of Canada	Canada	Banks	1.02	0.91	0.11
Toronto-Dominion Com	Canada	Banks	0.97	0.65	0.32
TotalEnergies SE	France	Oil, Gas and Coal	0.96	0.54	0.42
BHP Group	Australia	Industrial Metals and Mining	0.90	0.74	0.15
Mitsubishi UFJ Financial	Japan	Banks	0.87	0.70	0.17
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	0.83	1.00	-0.17
Rio Tinto	United Kingdom	Industrial Metals and Mining	0.82	0.37	0.45
Totals			11.82	10.15	



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