

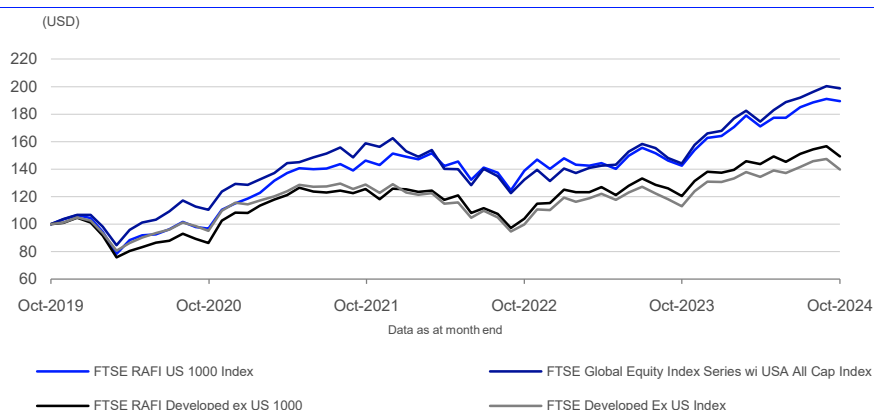
# FTSE RAFI™ Index Series

Data as at: 31 October 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 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	2.3	10.6	16.4	32.9	29.5	89.4	9.0	13.6	10.7	16.3	19.0
FTSE Global Equity Index Series w/ USA All Cap Index	3.5	13.8	19.8	37.9	25.2	98.7	7.8	14.7	12.3	18.3	18.6
FTSE RAFI Developed ex US 1000	-1.2	3.9	8.2	23.9	18.9	49.3	5.9	8.3	12.0	16.8	19.5
FTSE Developed Ex US Index	-1.3	4.1	6.8	23.7	8.5	39.7	2.8	6.9	11.9	16.2	18.1

\* 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 1000 Index	12.6	-2.5	17.6	16.4	-8.3	28	8	31.6	-7.4	16.1
FTSE Global Equity Index Series w/ USA All Cap Index	12.5	0.5	12.5	21.5	-5.2	31.3	21.1	25.7	-19.2	26.3
FTSE RAFI Developed ex US 1000	-4.8	-4.8	7.3	25.7	-14.5	18.8	3.6	16.1	-8.4	19.9

## 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](http://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	3.0	0.5	0.7	0.7	-5.9	-19.5	-38.1	-38.1
FTSE Global Equity Index Series wi USA All Cap Index	3.0	0.4	0.8	0.8	-8.5	-25.2	-34.9	-34.9
FTSE RAFI Developed ex US 1000	1.9	0.4	0.4	0.4	-8.3	-26.5	-38.4	-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 USA All Cap Index	FTSE RAFI Developed ex US 1000	FTSE Developed Ex US
Number of constituents	1005	1690	1026	1469
Dividend Yield %	2.22	1.29	3.77	3.00
Constituent (Wgt %)				
Average	0.10	0.06	0.10	0.07
Largest	2.36	6.03	2.35	1.67
Median	0.03	0.01	0.04	0.02
Top 10 Holdings (Wgt %)	16.79	30.09	11.21	11.56

ICB Supersector Breakdown - US

ICB Code	ICB Supersector	FTSE RAFI US 1000		FTSE USA All Cap Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	91	13.87	228	34.06	-20.18
1510	Telecommunications	20	5.01	30	2.08	2.92
2010	Health Care	82	10.52	208	10.81	-0.29
3010	Banks	57	8.72	98	3.67	5.05
3020	Financial Services	64	6.96	92	5.34	1.62
3030	Insurance	44	3.80	58	2.26	1.54
3510	Real Estate	81	3.58	120	2.74	0.84
4010	Automobiles and Parts	16	1.77	23	1.64	0.13
4020	Consumer Products and Services	54	1.77	96	2.00	-0.23
4030	Media	16	1.20	28	1.40	-0.20
4040	Retailers	49	6.26	60	6.89	-0.64
4050	Travel and Leisure	33	1.42	67	2.15	-0.73
4510	Food, Beverage and Tobacco	36	4.26	49	2.56	1.69
4520	Personal Care, Drug and Grocery Stores	18	3.12	23	1.68	1.44
5010	Construction and Materials	32	1.06	54	1.21	-0.15
5020	Industrial Goods and Services	168	11.62	249	11.52	0.09
5510	Basic Resources	19	1.13	32	0.70	0.43
5520	Chemicals	21	1.25	30	0.98	0.27
6010	Energy	51	7.32	81	3.61	3.71
6510	Utilities	53	5.37	64	2.71	2.66
Totals		1005	100.00	1690	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

		FTSE RAFI Developed ex US 1000		FTSE Developed Ex US		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	64	3.81	109	8.24	-4.42
1510	Telecommunications	30	5.32	40	3.84	1.48
2010	Health Care	50	6.78	103	11.42	-4.64
3010	Banks	84	17.03	95	12.40	4.63
3020	Financial Services	44	3.20	59	4.00	-0.80
3030	Insurance	54	6.90	60	5.63	1.27
3510	Real Estate	57	2.23	104	2.43	-0.20
4010	Automobiles and Parts	42	4.90	52	3.43	1.46
4020	Consumer Products and Services	49	3.28	82	4.96	-1.68
4030	Media	12	0.69	23	1.18	-0.49
4040	Retailers	25	1.18	40	1.79	-0.61
4050	Travel and Leisure	27	0.78	52	1.42	-0.64
4510	Food, Beverage and Tobacco	43	3.86	75	4.33	-0.47
4520	Personal Care, Drug and Grocery Stores	31	2.77	43	2.57	0.20
5010	Construction and Materials	39	2.71	56	2.70	0.01
5020	Industrial Goods and Services	180	12.18	256	15.13	-2.95
5510	Basic Resources	50	5.57	54	3.67	1.91
5520	Chemicals	41	2.57	59	2.39	0.19
6010	Energy	54	9.48	47	5.16	4.32
6510	Utilities	50	4.76	60	3.32	1.44
<b>Totals</b>		<b>1026</b>	<b>100.00</b>	<b>1469</b>	<b>100.00</b>	

## Country/Market Breakdown

	FTSE RAFI Developed ex US 1000		FTSE Developed Ex US		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	60	5.06	104	6.83	-1.77
Austria	7	0.31	7	0.19	0.12
Belgium	11	0.70	13	0.86	-0.15
Canada	92	10.52	48	9.05	1.47
Denmark	15	1.00	19	2.64	-1.63
Finland	19	1.25	14	0.85	0.40
France	65	9.01	67	8.88	0.13
Germany	65	9.24	67	7.39	1.85
Hong Kong	26	1.29	70	1.94	-0.65
Ireland	4	0.18	5	0.24	-0.06
Israel	8	0.33	29	0.59	-0.26
Italy	30	3.86	36	2.54	1.32
Japan	280	21.87	496	21.78	0.08
Korea	56	3.55	157	4.04	-0.50
Netherlands	29	2.63	29	3.55	-0.92
New Zealand	1	0.02	13	0.26	-0.24
Norway	13	0.77	16	0.51	0.25
Poland	5	0.18	10	0.26	-0.09
Portugal	4	0.25	4	0.14	0.11
Singapore	16	0.76	35	1.20	-0.45
Spain	26	3.23	24	2.37	0.86
Sweden	44	2.43	53	2.74	-0.31
Switzerland	42	5.80	53	8.06	-2.26
UK	108	15.76	100	13.06	2.70
<b>Totals</b>	<b>1026</b>	<b>100.00</b>	<b>1469</b>	<b>100.00</b>	

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

Constituent	ICB Sector	FTSE RAFI US 1000 (Wgt %)	FTSE USA All Cap Index (Wgt %)	Diff %
Apple Inc.	Technology Hardware and Equipment	2.36	6.03	-3.67
Exxon Mobil Corporation	Oil, Gas and Coal	2.25	0.96	1.29
JPMorgan Chase & Co	Banks	2.09	1.17	0.92
Microsoft Corp	Software and Computer Services	1.84	5.55	-3.71
Berkshire Hathaway B	Investment Banking and Brokerage Services	1.67	1.08	0.59
Amazon.Com	Retailers	1.59	3.18	-1.59
Bank of America	Banks	1.30	0.52	0.78
Verizon Communications	Telecommunications Service Providers	1.27	0.33	0.94
AT&T	Telecommunications Service Providers	1.24	0.30	0.94
Wells Fargo & Company	Banks	1.19	0.42	0.77
<b>Totals</b>		<b>16.80</b>	<b>19.54</b>	

## 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 %
Shell	United Kingdom	Oil, Gas and Coal	2.35	1.02	1.34
TotalEnergies SE	France	Oil, Gas and Coal	1.25	0.61	0.64
Samsung Electronics	South Korea	Telecommunications Equipment	1.15	0.99	0.16
Toyota Motor	Japan	Automobiles and Parts	1.01	1.02	-0.01
HSBC Hldgs	United Kingdom	Banks	1.00	0.82	0.18
BP	United Kingdom	Oil, Gas and Coal	0.93	0.39	0.54
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	0.93	1.04	-0.11
Royal Bank Of Canada	Canada	Banks	0.91	0.83	0.08
BHP Group	Australia	Industrial Metals and Mining	0.86	0.68	0.17
Nestle	Switzerland	Food Producers	0.82	1.18	-0.36
<b>Totals</b>			<b>11.21</b>	<b>8.58</b>	



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