

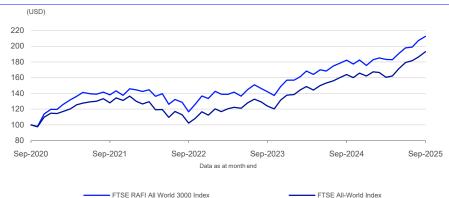
FTSE RAFI™ All-World 3000 Index

Data as at: 30 September 2025

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 All-World 3000 Index comprises 3000 companies with the largest RAFI fundamental scores selected from the FTSE Global All Cap 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 All World 3000 Index	7.4	16.0	21.1	16.6	82.4	112.6	22.2	16.3	11.7	13.2	15.2
FTSE All-World Index	7.7	20.3	19.1	17.8	89.1	93.1	23.7	14.1	13.3	12.9	14.8

^{*} Compound annual returns measured over 3 and 5 years respectively

Year-on-Year Performance - Total Return

Index % (USD)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE RAFI All World 3000 Index	-5.2	13.5	22	-11.4	22.8	5.2	21.9	-8.4	17.4	11.9
FTSE All-World Index	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7

Return/Risk Ratio and Drawdown - Total Return

Index (USD)		Return/Risk Ratio			Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI All World 3000 Index	1.4	1.5	1.1	0.7	-12.2	-12.2	-22.4	-38.0
FTSE All-World Index	1.3	1.7	1.0	0.9	-15.6	-15.6	-26.0	-33.7

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 3000 RAFI fundamental scores, selected from FTSE Global All Cap Index.

Objective

The index is designed for use in 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 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.

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.

^{**} Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Top 10 Constituents - FTSE RAFI All-World 3000 Index

Constituent	Country/Market	ICB Sector	FTSE RAFI All World 3000 (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	United States	Software and Computer Services	1.26	4.19	-2.93
JPMorgan Chase & Co	United States	Banks	1.07	0.96	0.11
Apple Inc.	United States	Technology Hardware and Equipment	1.00	4.05	-3.05
Amazon.Com	United States	Retailers	0.86	2.30	-1.44
Exxon Mobil Corporation	United States	Oil, Gas and Coal	0.83	0.53	0.30
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	0.76	0.72	0.04
Shell	United Kingdom	Oil, Gas and Coal	0.65	0.23	0.42
Alphabet Class A	United States	Software and Computer Services	0.65	1.54	-0.89
Samsung Electronics	South Korea	Telecommunications Equipment	0.63	0.31	0.32
Bank of America	United States	Banks	0.61	0.38	0.23
Totals			8.32	15.21	

ICB Supersector Breakdown

		FTSE RAFI All World 3000		FTSE All-	-World	
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	260	11.80	433	31.15	-19.35
1510	Telecommunications	85	4.69	124	2.79	1.90
2010	Health Care	192	7.80	335	8.07	-0.28
3010	Banks	272	13.70	286	7.95	5.75
3020	Financial Services	168	4.86	225	4.75	0.11
3030	Insurance	124	4.86	130	3.01	1.85
3510	Real Estate	194	2.74	232	2.02	0.72
4010	Automobiles and Parts	88	3.43	131	2.64	0.79
4020	Consumer Products and Services	163	2.52	179	2.52	0.00
4030	Media	32	0.96	62	1.22	-0.26
4040	Retailers	98	4.17	104	5.61	-1.43
4050	Travel and Leisure	79	1.08	112	1.59	-0.51
4510	Food, Beverage and Tobacco	118	3.70	208	2.66	1.04
4520	Personal Care, Drug and Grocery Stores	69	2.91	106	1.72	1.19
5010	Construction and Materials	114	1.95	155	1.30	0.65
5020	Industrial Goods and Services	467	10.84	636	11.46	-0.62
5510	Basic Resources	132	3.51	208	1.91	1.60
5520	Chemicals	86	1.66	165	1.13	0.53
6010	Energy	184	8.17	190	3.68	4.49
6510	Utilities	161	4.63	233	2.82	1.82
Totals		3086	100.00	4254	100.00	

INFORMATION

Index Universe

FTSE Global All Cap Index

Base Date

26 March 2008

Base Value

5000

Index Calculation

Real-time and end-of-day indexes available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in March

Country/Market Breakdown

	FTSE RAFI All Wor	ld 3000	FTSE All-Wo	rld	
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	75	1.48	103	1.65	-0.18
Austria	8	0.14	8	0.07	0.07
Belgium	18	0.33	13	0.23	0.10
Brazil	59	1.36	70	0.42	0.93
Canada	123	4.51	78	2.88	1.62
Chile	6	0.05	20	0.06	-0.01
China	234	4.21	1248	3.67	0.54
Colombia	-	-	5	0.01	-0.01
Czech Rep.	-	-	4	0.02	-0.02
Denmark	22	0.37	17	0.40	-0.03
Egypt	-	-	1	0.01	-0.01
Finland	19	0.50	14	0.23	0.27
France	74	3.60	62	2.30	1.31
Germany	76	3.54	66	2.09	1.44
Greece	-	-	29	0.08	-0.08
Hong Kong	37	0.54	67	0.51	0.03
Hungary	-	_	6	0.03	-0.03
Iceland	-	_	8	0.01	-0.01
India	81	1.22	270	1.89	-0.67
Indonesia	7	0.10	39	0.12	-0.02
Ireland	5	0.10	5	0.07	0.03
Israel	11	0.20	37	0.23	-0.03
Italy	40	1.75	37	0.76	0.99
Japan	321	7.72	489	5.70	2.02
Korea	75	1.77	152	1.23	0.55
Kuwait	-	-	9	0.08	-0.08
Malaysia	9	0.07	39	0.16	-0.09
Mexico	15	0.29	37	0.23	0.05
Netherlands	34	1.20	28	1.02	0.18
New Zealand	4	0.03	12	0.05	-0.03
Norway	21	0.37	15	0.13	0.24
Philippines	-	-	24	0.05	-0.05
Poland	8	0.10	10	0.09	0.02
Portugal	5	0.12	5	0.04	0.07
Qatar	-	-	18	0.08	-0.08
Romania	-	_	7	0.01	-0.01
Saudi Arabia	17	0.21	70	0.39	-0.18
Singapore	20	0.30	35	0.32	-0.02
South Africa	34	0.50	41	0.40	0.09
Spain	28	1.33	23	0.78	0.55
Sweden	62	0.97	53	0.70	0.27
Switzerland	59		54		
Taiwan	86	2.37	130	2.01	-0.37
	25		44		
Thailand		0.27		0.15	0.12
Turkiye	17	0.18	115	0.09	0.08
UAE	- 100		37	0.19	-0.19
UK	128	5.82	95	3.28	2.53
Totals	1223 3086	50.59 100.00	505 4254	62.92 100.00	-12.33

Index Characteristics

Attributes	FTSE RAFI All World 3000	FTSE All-World
Number of constituents	3086	4254
Dividend Yield %	2.80	1.72
Constituent (Wgt %)		
Average	0.03	0.02
Largest	1.26	4.76
Median	0.01	0.00
Top 10 Holdings (Wgt %)	8.31	24.00



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