

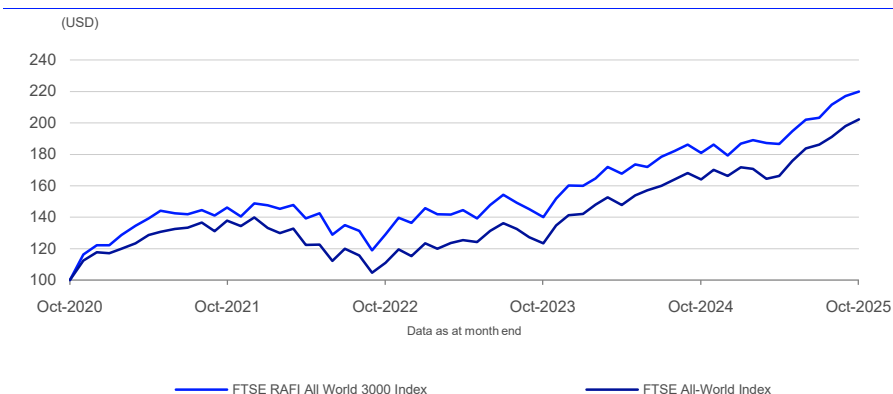
FTSE RAFI™ All-World 3000 Index

Data as at: 31 October 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	8.3	17.9	22.8	21.6	70.5	120.0	19.5	17.1	11.8	12.7	15.1
FTSE All-World Index	8.6	21.7	21.7	23.2	82.4	102.3	22.2	15.1	13.5	12.3	14.7

* 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)	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	1.8	1.6	1.1	0.7	-12.2	-12.2	-22.4	-38.0
FTSE All-World Index	1.7	1.9	1.0	0.8	-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.

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	1.24	4.10	-2.86
Apple Inc.	United States	Technology Hardware and Equipment	1.05	4.21	-3.16
JPMorgan Chase & Co	United States	Banks	1.04	0.92	0.12
Amazon.Com	United States	Retailers	0.94	2.50	-1.56
Exxon Mobil Corporation	United States	Oil, Gas and Coal	0.83	0.53	0.30
Samsung Electronics	South Korea	Telecommunications Equipment	0.78	0.38	0.40
Alphabet Class A	United States	Software and Computer Services	0.74	1.74	-1.00
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	0.72	0.67	0.05
Shell	United Kingdom	Oil, Gas and Coal	0.68	0.24	0.44
Bank of America	United States	Banks	0.62	0.38	0.24
Totals			8.64	15.67	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI All World 3000		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	258	12.56	432	32.46	-19.90
1510	Telecommunications	85	4.83	123	2.80	2.03
2010	Health Care	192	7.80	335	8.11	-0.32
3010	Banks	272	13.53	286	7.80	5.73
3020	Financial Services	166	4.66	224	4.53	0.13
3030	Insurance	125	4.67	131	2.83	1.84
3510	Real Estate	194	2.61	232	1.93	0.67
4010	Automobiles and Parts	89	3.52	132	2.64	0.88
4020	Consumer Products and Services	162	2.42	178	2.41	0.01
4030	Media	32	0.96	62	1.14	-0.19
4040	Retailers	98	4.11	104	5.61	-1.51
4050	Travel and Leisure	79	1.01	112	1.48	-0.47
4510	Food, Beverage and Tobacco	118	3.58	208	2.56	1.02
4520	Personal Care, Drug and Grocery Stores	69	2.89	106	1.68	1.21
5010	Construction and Materials	114	1.94	155	1.29	0.65
5020	Industrial Goods and Services	469	10.95	638	11.35	-0.40
5510	Basic Resources	132	3.56	208	1.88	1.69
5520	Chemicals	86	1.56	165	1.05	0.51
6010	Energy	184	8.14	190	3.63	4.51
6510	Utilities	161	4.70	232	2.82	1.88
Totals		3085	100.00	4253	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 World 3000		FTSE All-World		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	75	1.47	103	1.61	-0.14
Austria	8	0.14	8	0.07	0.08
Belgium	18	0.33	13	0.23	0.10
Brazil	59	1.36	69	0.42	0.94
Canada	123	4.42	78	2.82	1.60
Chile	6	0.05	20	0.06	-0.01
China	234	4.16	1248	3.46	0.70
Colombia	-	-	5	0.01	-0.01
Czech Rep.	-	-	4	0.02	-0.02
Denmark	22	0.37	17	0.38	-0.01
Egypt	-	-	1	0.01	-0.01
Finland	19	0.54	14	0.24	0.29
France	74	3.51	62	2.27	1.25
Germany	77	3.46	66	2.01	1.45
Greece	-	-	29	0.07	-0.07
Hong Kong	37	0.53	67	0.49	0.04
Hungary	-	-	6	0.04	-0.04
Iceland	-	-	8	0.01	-0.01
India	82	1.27	271	1.93	-0.66
Indonesia	7	0.11	39	0.13	-0.02
Ireland	5	0.10	5	0.07	0.03
Israel	11	0.20	37	0.24	-0.04
Italy	40	1.78	37	0.75	1.03
Japan	321	7.76	489	5.73	2.03
Korea	75	2.15	152	1.46	0.69
Kuwait	-	-	9	0.08	-0.08
Malaysia	9	0.07	39	0.16	-0.09
Mexico	15	0.29	37	0.22	0.06
Netherlands	33	1.17	28	1.02	0.14
New Zealand	4	0.02	12	0.05	-0.03
Norway	20	0.35	14	0.12	0.23
Philippines	-	-	24	0.05	-0.05
Poland	8	0.11	10	0.09	0.02
Portugal	5	0.12	5	0.05	0.08
Qatar	-	-	18	0.08	-0.08
Romania	-	-	7	0.01	-0.01
Saudi Arabia	17	0.21	70	0.39	-0.17
Singapore	20	0.31	35	0.32	-0.02
South Africa	33	0.49	39	0.39	0.09
Spain	28	1.33	23	0.78	0.55
Sweden	62	0.99	54	0.71	0.28
Switzerland	59	2.35	54	1.98	0.37
Taiwan	86	1.97	130	2.29	-0.32
Thailand	25	0.27	44	0.15	0.12
Turkiye	17	0.17	115	0.09	0.08
UAE	-	-	37	0.19	-0.19
UK	128	5.85	95	3.26	2.59
USA	1223	50.24	506	63.01	-12.77
Totals	3085	100.00	4253	100.00	

Index Characteristics

Attributes	FTSE RAFI All World 3000	FTSE All-World
Number of constituents	3085	4253
Dividend Yield %	2.74	1.67
Constituent (Wgt %)		
Average	0.03	0.02
Largest	1.24	5.06
Median	0.01	0.00
Top 10 Holdings (Wgt %)	8.64	25.01



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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659