

FTSE Russell Factsheet

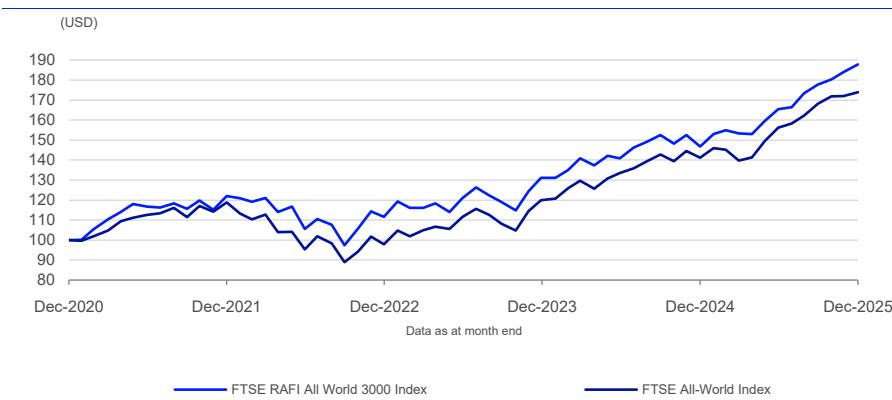
FTSE RAFI™ All-World 3000 Index

Data as at: 31 December 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 | 5.6 | 13.5 | 27.9 | 27.9 | 68.2 | 87.8 | 18.9 | 13.4 | 11.8 | 12.6 | 13.6 |
| FTSE All-World Index | 3.4 | 11.4 | 23.1 | 23.1 | 77.7 | 73.9 | 21.1 | 11.7 | 13.5 | 12.0 | 13.8 |

* 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 All World 3000 Index | 13.5 | 22 | -11.4 | 22.8 | 5.2 | 21.9 | -8.4 | 17.4 | 11.9 | 27.9 |
| FTSE All-World Index | 8.6 | 24.6 | -9.1 | 27.2 | 16.6 | 18.9 | -17.7 | 22.6 | 17.7 | 23.1 |

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 | 2.3 | 1.5 | 1.0 | 0.8 | -12.2 | -12.2 | -22.4 | -38.0 |
| FTSE All-World Index | 1.7 | 1.7 | 0.8 | 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.

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 | 1.12 | 3.80 | -2.68 |
| JPMorgan Chase & Co | United States | Banks | 1.04 | 0.93 | 0.11 |
| Apple Inc. | United States | Technology Hardware and Equipment | 1.01 | 4.20 | -3.18 |
| Amazon.Com | United States | Retailers | 0.86 | 2.35 | -1.49 |
| Exxon Mobil Corporation | United States | Oil, Gas and Coal | 0.84 | 0.54 | 0.31 |
| Samsung Electronics | South Korea | Telecommunications Equipment | 0.83 | 0.41 | 0.42 |
| Alphabet Class A | United States | Software and Computer Services | 0.80 | 1.93 | -1.13 |
| Berkshire Hathaway B | United States | Investment Banking and Brokerage Services | 0.73 | 0.72 | 0.01 |
| Citigroup | United States | Banks | 0.66 | 0.22 | 0.44 |
| Alphabet Class C | United States | Software and Computer Services | 0.66 | 1.57 | -0.92 |
| Totals | | | 8.55 | 16.67 | |

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 | 261 | 12.14 | 434 | 31.39 | -19.25 |
| 1510 | Telecommunications | 85 | 4.69 | 123 | 2.76 | 1.93 |
| 2010 | Health Care | 192 | 8.07 | 336 | 8.59 | -0.52 |
| 3010 | Banks | 274 | 14.30 | 288 | 8.34 | 5.95 |
| 3020 | Financial Services | 163 | 4.71 | 223 | 4.58 | 0.14 |
| 3030 | Insurance | 124 | 4.88 | 130 | 3.01 | 1.87 |
| 3510 | Real Estate | 194 | 2.51 | 232 | 1.93 | 0.58 |
| 4010 | Automobiles and Parts | 88 | 3.58 | 130 | 2.63 | 0.95 |
| 4020 | Consumer Products and Services | 162 | 2.32 | 179 | 2.31 | 0.01 |
| 4030 | Media | 30 | 0.97 | 61 | 1.05 | -0.08 |
| 4040 | Retailers | 97 | 3.94 | 104 | 5.41 | -1.47 |
| 4050 | Travel and Leisure | 79 | 1.02 | 114 | 1.54 | -0.52 |
| 4510 | Food, Beverage and Tobacco | 118 | 3.55 | 207 | 2.59 | 0.95 |
| 4520 | Personal Care, Drug and Grocery Stores | 69 | 2.78 | 106 | 1.64 | 1.14 |
| 5010 | Construction and Materials | 115 | 1.93 | 156 | 1.31 | 0.62 |
| 5020 | Industrial Goods and Services | 466 | 10.69 | 638 | 11.30 | -0.62 |
| 5510 | Basic Resources | 133 | 3.92 | 209 | 2.11 | 1.81 |
| 5520 | Chemicals | 84 | 1.53 | 163 | 1.05 | 0.48 |
| 6010 | Energy | 180 | 7.94 | 189 | 3.66 | 4.29 |
| 6510 | Utilities | 160 | 4.52 | 234 | 2.79 | 1.73 |
| Totals | | 3074 | 100.00 | 4256 | 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

| Country/Market | FTSE RAFI All World 3000 | | FTSE All-World | | |
|----------------|--------------------------|---------------|----------------|---------------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | Diff % |
| Australia | 76 | 1.45 | 104 | 1.60 | -0.14 |
| Austria | 8 | 0.16 | 8 | 0.08 | 0.08 |
| Belgium | 18 | 0.34 | 13 | 0.24 | 0.10 |
| Brazil | 60 | 1.34 | 70 | 0.42 | 0.92 |
| Canada | 121 | 4.65 | 78 | 2.99 | 1.66 |
| Chile | 6 | 0.06 | 20 | 0.07 | -0.01 |
| China | 234 | 4.00 | 1249 | 3.32 | 0.68 |
| Colombia | - | - | 5 | 0.02 | -0.02 |
| Czech Rep. | - | - | 4 | 0.02 | -0.02 |
| Denmark | 22 | 0.39 | 17 | 0.41 | -0.01 |
| Egypt | - | - | 1 | 0.01 | -0.01 |
| Finland | 19 | 0.55 | 14 | 0.25 | 0.30 |
| France | 74 | 3.58 | 62 | 2.29 | 1.29 |
| Germany | 76 | 3.58 | 65 | 2.09 | 1.50 |
| Greece | - | - | 29 | 0.08 | -0.08 |
| Hong Kong | 37 | 0.52 | 67 | 0.50 | 0.02 |
| Hungary | - | - | 6 | 0.04 | -0.04 |
| Iceland | - | - | 8 | 0.01 | -0.01 |
| India | 83 | 1.25 | 274 | 1.93 | -0.69 |
| Indonesia | 7 | 0.10 | 39 | 0.13 | -0.02 |
| Ireland | 5 | 0.11 | 5 | 0.08 | 0.03 |
| Israel | 11 | 0.24 | 37 | 0.27 | -0.03 |
| Italy | 40 | 1.83 | 37 | 0.78 | 1.05 |
| Japan | 320 | 7.57 | 487 | 5.67 | 1.90 |
| Korea | 76 | 2.18 | 152 | 1.50 | 0.67 |
| Kuwait | - | - | 9 | 0.08 | -0.08 |
| Malaysia | 9 | 0.07 | 39 | 0.17 | -0.09 |
| Mexico | 14 | 0.29 | 36 | 0.23 | 0.05 |
| Netherlands | 34 | 1.21 | 29 | 1.03 | 0.18 |
| New Zealand | 4 | 0.02 | 12 | 0.05 | -0.03 |
| Norway | 20 | 0.35 | 14 | 0.13 | 0.23 |
| Philippines | - | - | 24 | 0.05 | -0.05 |
| Poland | 8 | 0.12 | 10 | 0.10 | 0.02 |
| Portugal | 5 | 0.11 | 5 | 0.04 | 0.07 |
| Qatar | - | - | 18 | 0.08 | -0.08 |
| Romania | - | - | 7 | 0.02 | -0.02 |
| Saudi Arabia | 17 | 0.19 | 71 | 0.35 | -0.16 |
| Singapore | 20 | 0.31 | 36 | 0.34 | -0.03 |
| South Africa | 33 | 0.55 | 39 | 0.44 | 0.11 |
| Spain | 28 | 1.41 | 23 | 0.85 | 0.56 |
| Sweden | 62 | 1.03 | 54 | 0.75 | 0.27 |
| Switzerland | 58 | 2.49 | 53 | 2.15 | 0.34 |
| Taiwan | 86 | 1.89 | 130 | 2.29 | -0.40 |
| Thailand | 25 | 0.26 | 44 | 0.15 | 0.11 |
| Turkiye | 17 | 0.16 | 115 | 0.09 | 0.07 |
| UAE | - | - | 37 | 0.19 | -0.19 |
| UK | 127 | 5.96 | 95 | 3.36 | 2.60 |
| USA | 1214 | 49.66 | 505 | 62.26 | -12.60 |
| Totals | 3074 | 100.00 | 4256 | 100.00 | |

Index Characteristics

| Attributes | FTSE RAFI All World 3000 | FTSE All-World |
|-------------------------|--------------------------|----------------|
| Number of constituents | 3074 | 4256 |
| Dividend Yield % | 2.71 | 1.70 |
| Constituent (Wgt %) | | |
| Average | 0.03 | 0.02 |
| Largest | 1.12 | 4.62 |
| Median | 0.01 | 0.00 |
| Top 10 Holdings (Wgt %) | 8.55 | 24.30 |



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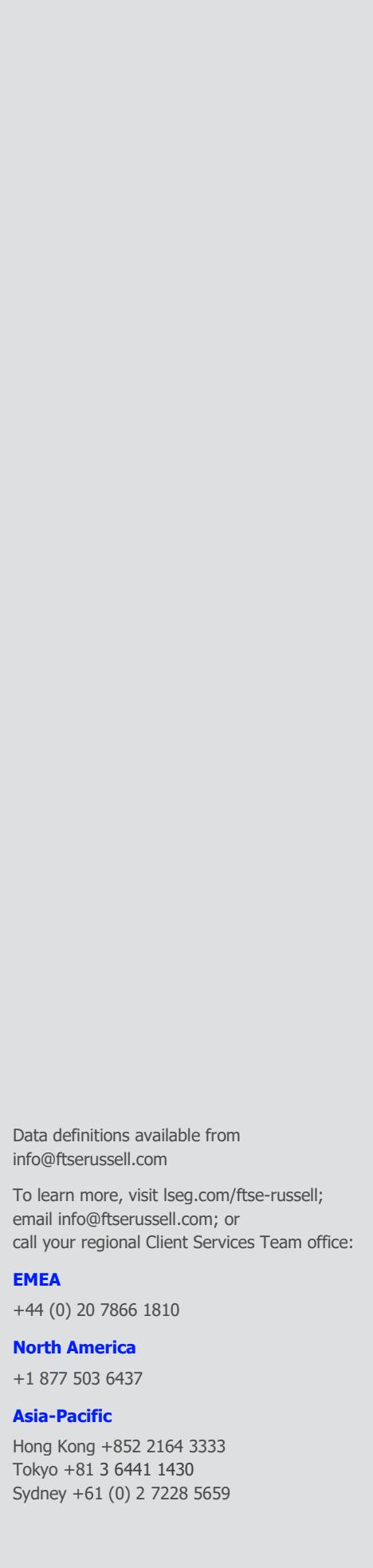
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