

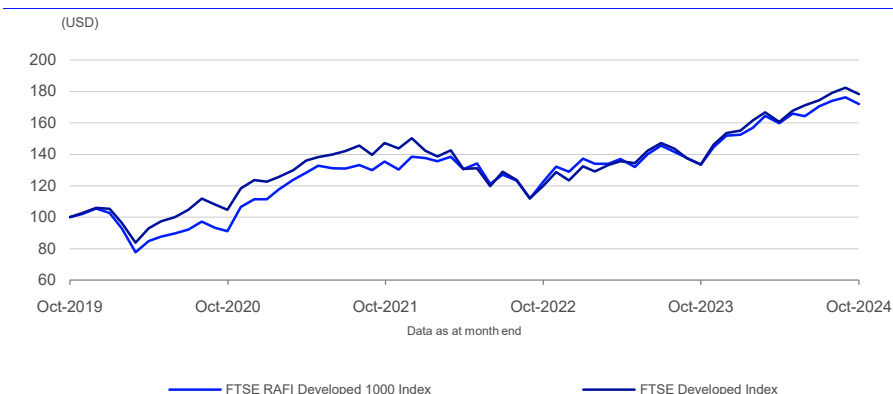
FTSE RAFI™ Developed 1000 Index

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 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 Developed 1000 Index comprises 1000 companies with the largest RAFI fundamental scores selected from the FTSE Developed 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 Developed 1000 Index	0.8	7.7	13.3	29.0	27.0	72.1	8.3	11.5	9.5	15.3	18.7
FTSE Developed Index	2.3	11.0	16.3	33.6	21.1	78.4	6.6	12.3	10.5	16.4	17.8

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE RAFI Developed 1000 Index	3.1	-4.3	11.6	21.4	-11.2	23.6	5.7	24.3	-7	17.8
FTSE Developed Index	5.1	-0.3	8.2	23.9	-8.6	28	16.7	21.4	-17.8	24.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Developed 1000 Index	2.9	0.5	0.6	0.6	-6.9	-21.9	-37.6	-37.6
FTSE Developed Index	3.1	0.4	0.7	0.7	-8.2	-26.1	-34.0	-34.0

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 1000 RAFI fundamental scores, selected from FTSE Developed 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 rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Methodology

See www.ftse.com for a full explanation of the FTSE RAFI methodology.

Top 10 Constituents - FTSE RAFI Developed 1000 Index

Constituent	Country/Market	ICB Sector	FTSE RAFI Developed 1000 (Wgt %)	FTSE Developed (Wgt %)	Diff %
Apple Inc.	United States	Technology Hardware and Equipment	1.51	4.70	-3.20
Exxon Mobil Corporation	United States	Oil, Gas and Coal	1.43	0.75	0.68
JPMorgan Chase & Co	United States	Banks	1.34	0.91	0.43
Microsoft Corp	United States	Software and Computer Services	1.17	4.33	-3.16
Shell	United Kingdom	Oil, Gas and Coal	1.14	0.30	0.84
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	1.07	0.84	0.22
Amazon.Com	United States	Retailers	1.01	2.48	-1.47
Bank of America	United States	Banks	0.83	0.41	0.42
Verizon Communications	United States	Telecommunications Service Providers	0.81	0.25	0.56
AT&T	United States	Telecommunications Service Providers	0.79	0.23	0.56
Totals			11.10	15.20	

Country/Market Breakdown

	FTSE RAFI Developed 1000		FTSE Developed		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	28	2.03	104	2.01	0.02
Austria	2	0.09	7	0.05	0.03
Belgium	6	0.29	13	0.25	0.04
Canada	50	4.51	48	2.67	1.84
Denmark	9	0.41	19	0.78	-0.36
Finland	8	0.48	14	0.25	0.23
France	43	4.12	67	2.62	1.50
Germany	41	4.16	67	2.18	1.98
Hong Kong	8	0.43	70	0.57	-0.14
Ireland	2	0.05	5	0.07	-0.02
Israel	2	0.08	29	0.17	-0.09
Italy	16	1.66	36	0.75	0.91
Japan	131	8.82	496	6.42	2.40
Korea	22	1.36	157	1.19	0.17
Netherlands	17	1.15	29	1.05	0.11
New Zealand	-	-	13	0.08	-0.08
Norway	7	0.32	16	0.15	0.16
Poland	1	0.02	10	0.08	-0.06
Portugal	2	0.09	4	0.04	0.05
Singapore	4	0.23	35	0.35	-0.12
Spain	16	1.43	24	0.70	0.73
Sweden	27	0.99	53	0.81	0.18
Switzerland	29	2.65	53	2.37	0.27
UK	57	7.05	100	3.85	3.20
USA	502	57.56	548	70.53	-12.96
Totals	1030	100.00	2017	100.00	

INFORMATION

Index Universe

FTSE Developed All Cap Index

Index Launch

6 August 2007

Base Date

19 March 2007

Base Value

5000

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in March

ICB Supersector Breakdown

		FTSE RAFI Developed 1000		FTSE Developed		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	71	9.74	192	28.02	-18.28
1510	Telecommunications	36	5.55	49	2.64	2.91
2010	Health Care	82	9.41	167	10.99	-1.57
3010	Banks	74	12.92	111	6.08	6.84
3020	Financial Services	47	5.19	93	4.90	0.28
3030	Insurance	66	5.34	83	3.15	2.19
3510	Real Estate	45	2.20	138	2.36	-0.17
4010	Automobiles and Parts	36	3.27	59	2.22	1.05
4020	Consumer Products and Services	43	2.02	101	2.58	-0.56
4030	Media	18	0.98	37	1.37	-0.39
4040	Retailers	34	4.07	58	5.58	-1.52
4050	Travel and Leisure	15	0.70	72	1.81	-1.11
4510	Food, Beverage and Tobacco	44	4.21	100	3.14	1.06
4520	Personal Care, Drug and Grocery Stores	29	3.10	55	1.98	1.12
5010	Construction and Materials	27	1.41	63	1.23	0.19
5020	Industrial Goods and Services	165	11.16	343	12.27	-1.11
5510	Basic Resources	39	3.01	62	1.45	1.56
5520	Chemicals	35	1.77	69	1.35	0.42
6010	Energy	61	8.76	72	3.98	4.78
6510	Utilities	63	5.20	93	2.89	2.30
Totals		1030	100.00	2017	100.00	

Index Characteristics

Attributes	FTSE RAFI Developed 1000	FTSE Developed
Number of constituents	1030	2017
Dividend Yield %	2.94	1.79
Constituent (Wgt %)		
Average	0.10	0.05
Largest	1.51	4.70
Median	0.05	0.01
Top 10 Holdings (Wgt %)	11.10	23.46



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