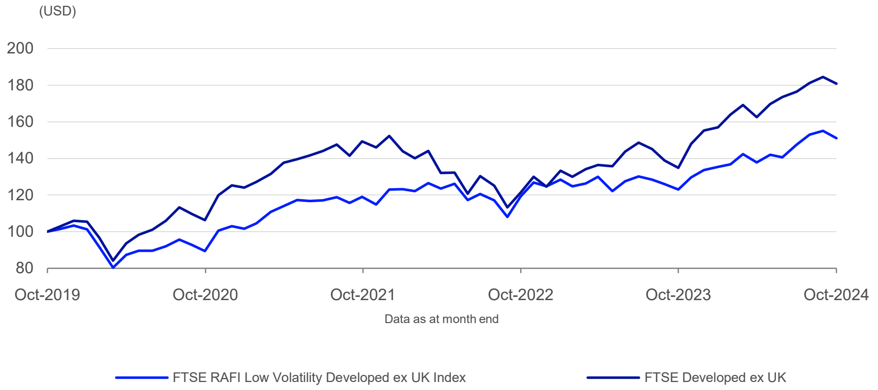
FTSE RAFI™ Developed ex UK Low Volatility Index

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 indexes 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™ Low Volatility Index Series represents a complementary offering to the existing FTSE RAFI™ Index Series by applying the FTSE RAFI™ index methodology to a universe of low volatility securities. Global, Developed, Emerging and single country indexes are available.

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 Low Volatility Developed ex UK Index	2.4	9.7	13.1	22.9	27.1	51.2	8.3	8.6	7.9	12.1	15.5
FTSE Developed ex UK	2.4	11.3	16.6	34.0	21.1	80.9	6.6	12.6	10.7	16.6	17.9

* 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 Low Volatility Developed ex UK Index	9.2	1.8	11.0	16.2	-5.9	22.9	-0.3	19.5	1.4	7.2
FTSE Developed ex UK	6.1	0.3	8.9	24.0	-8.2	28.3	18.2	21.6	-18.2	24.6

FEATURES

Coverage

Global, Developed, Emerging and regional and single country indexes are available.

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 Russell website.

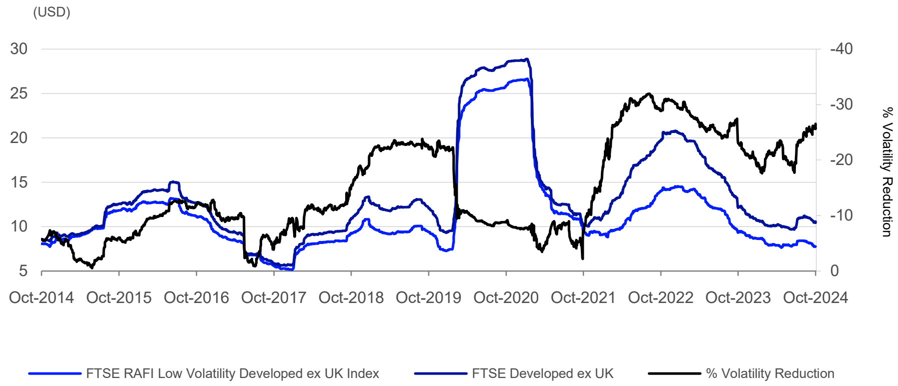
Availability

The index is calculated based on price and total return methodologies, available end-of-day. Net of tax indexes are also available.

Industry Classification Benchmark

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

Annualised Rolling 252 Day Volatility - Total Return



Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Low Volatility Developed ex UK Index	2.8	0.7	0.6	0.7	-4.6	-16.8	-33.0	-33.0
FTSE Developed ex UK	3.0	0.4	0.7	0.7	-8.4	-26.2	-33.6	-33.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Berkshire Hathaway B	USA	Investment Banking and Brokerage Services	545,354	4.25
Exxon Mobil Corporation	USA	Oil Gas and Coal	492,946	3.84
Walmart	USA	Retailers	359,296	2.80
AT&T	USA	Telecommunications Service Providers	333,906	2.60
Verizon Communications	USA	Telecommunications Service Providers	325,311	2.53
Chevron	USA	Oil Gas and Coal	297,566	2.32
TotalEnergies SE	France	Oil Gas and Coal	269,726	2.10
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	269,143	2.10
Berkshire Hathaway -CL A	USA	Investment Banking and Brokerage Services	215,187	1.68
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	211,602	1.65
Totals			**3,320,035**	**25.87**

INFORMATION

Index Universe
FTSE Developed All Cap Index

Index Launch
29 September 2015

Base Date
23 December 2013

Base Value
5000

Index Calculation
End-of-Day indexes available

End-of-Day Distribution
Via FTP and email

Currency
USD, GBP, JPY, EUR, AUD

Review Dates
Quarterly in March, June, September & December

History
Available from 2003

ICB Supersector Breakdown

		FTSE RAFI Low Volatility Developed ex UK Index			FTSE Developed ex UK		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	18	596,025	4.64	190	19,514,783	29.11
1510	Telecommunications	20	1,251,337	9.75	46	1,808,234	2.70
2010	Health Care	37	1,880,558	14.65	161	7,319,722	10.92
3010	Banks	13	380,089	2.96	106	3,925,815	5.86
3020	Financial Services	9	817,957	6.37	86	3,286,386	4.90
3030	Insurance	28	1,046,179	8.15	76	2,115,157	3.16
3510	Real Estate	17	309,473	2.41	133	1,611,345	2.40
4010	Automobiles and Parts	1	12,737	0.10	59	1,545,270	2.31
4020	Consumer Products and Services	7	110,206	0.86	95	1,714,506	2.56
4030	Media	8	210,739	1.64	33	834,424	1.24
4040	Retailers	15	857,412	6.68	53	3,856,106	5.75
4050	Travel and Leisure	5	121,646	0.95	67	1,180,885	1.76
4510	Food Beverage and Tobacco	33	1,173,653	9.14	95	2,009,982	3.00
4520	Personal Care Drug and Grocery Stores	21	782,048	6.09	50	1,142,575	1.70
5010	Construction and Materials	3	39,547	0.31	62	789,383	1.18
5020	Industrial Goods and Services	44	889,320	6.93	323	8,219,767	12.26
5510	Basic Resources	6	181,217	1.41	56	828,274	1.24
5520	Chemicals	8	151,615	1.18	68	937,290	1.40
6010	Energy	18	1,490,627	11.61	70	2,483,508	3.71
6510	Utilities	22	531,806	4.14	88	1,906,027	2.84
Totals		**333**	**12,834,192**	**100.00**	**1917**	**67,029,442**	**100.00**

Index Characteristics

Attributes	FTSE RAFI Low Volatility Developed ex UK Index	FTSE Developed ex UK
Number of constituents	333	1917
Dividend Yield %	3.11	1.71
Constituent (Wgt %)		
Average	0.30	0.05
Largest	4.25	4.89
Median	0.12	0.01
Top 10 Holdings (Wgt %)	25.87	24.39

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:

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