

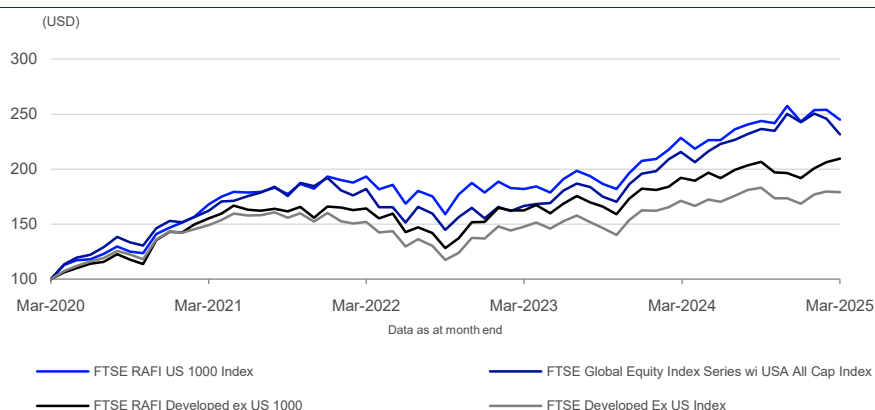
FTSE RAFI™ Index Series

Data as at: 31 March 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 indexes are less prone to excessive concentration arising from market fads, which can result in over-exposure to individual companies, sectors or countries.

The headline FTSE RAFI US 1000 Index is comprised of the largest 1000 US companies ranked by fundamentals in the FTSE Global Equity Index Series (GEIS). Similarly, the FTSE RAFI Developed ex US Index is comprised of the 1000 largest companies ranked by fundamentals from Developed countries in GEIS, excluding the US.

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 US 1000 Index	0.7	0.4	0.7	7.2	26.7	144.8	8.2	19.6	11.7	15.6	16.5
FTSE Global Equity Index Series w/ USA All Cap Index	-4.6	-2.1	-4.6	7.4	27.3	131.5	8.4	18.3	14.0	17.2	17.2
FTSE RAFI Developed ex US 1000	9.3	1.4	9.3	8.8	27.7	109.5	8.5	15.9	12.7	16.1	16.7
FTSE Developed Ex US Index	6.1	-2.2	6.1	4.4	17.6	78.9	5.6	12.3	12.4	15.7	16.1

* 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 US 1000 Index	-2.5	17.6	16.4	-8.3	28	8	31.6	-7.4	16.1	17.1
FTSE Global Equity Index Series w/ USA All Cap Index	0.5	12.5	21.5	-5.2	31.3	21.1	25.7	-19.2	26.3	23.8
FTSE RAFI Developed ex US 1000	-4.8	7.3	25.7	-14.5	18.8	3.6	16.1	-8.4	19.9	5.3

FEATURES

Coverage

The FTSE RAFI Index Series provides global coverage through a range of country and regional indexes derived from the FTSE RAFI Developed ex US Index. FTSE RAFI indexes are also available covering Small Cap and Emerging Markets.

Objective

The indexes are designed for 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 indexes are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI US 1000 Index	0.6	0.6	1.2	0.7	-7.7	-18.7	-19.5	-38.1
FTSE Global Equity Index Series wi USA All Cap Index	0.5	0.6	1.1	0.7	-10.5	-21.5	-25.2	-34.9
FTSE RAFI Developed ex US 1000	0.7	0.6	1.0	0.4	-9.9	-22.2	-26.5	-41.1

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

Index Characteristics

Attributes	FTSE RAFI US 1000	FTSE USA All Cap Index	FTSE RAFI Developed ex US 1000	FTSE Developed Ex US
Number of constituents	1013	1671	1029	1438
Dividend Yield %	2.35	1.38	3.77	3.00
Constituent (Wgt %)				
Average	0.10	0.06	0.10	0.07
Largest	2.03	6.12	2.07	1.39
Median	0.03	0.01	0.04	0.02
Top 10 Holdings (Wgt %)	16.08	28.98	11.17	11.10

ICB Supersector Breakdown - US

ICB Code	ICB Supersector	FTSE RAFI US 1000		FTSE USA All Cap Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	94	13.16	227	32.27	-19.11
1510	Telecommunications	21	4.52	30	2.20	2.32
2010	Health Care	81	12.10	202	10.72	1.38
3010	Banks	57	7.43	96	3.80	3.63
3020	Financial Services	63	6.62	96	5.74	0.88
3030	Insurance	45	3.87	58	2.52	1.34
3510	Real Estate	75	3.39	118	2.73	0.67
4010	Automobiles and Parts	15	1.97	23	1.69	0.28
4020	Consumer Products and Services	58	1.87	96	1.88	-0.01
4030	Media	18	1.47	27	1.57	-0.10
4040	Retailers	48	6.08	58	7.14	-1.06
4050	Travel and Leisure	35	1.34	68	2.21	-0.87
4510	Food, Beverage and Tobacco	33	4.16	46	2.65	1.51
4520	Personal Care, Drug and Grocery Stores	19	4.10	23	1.85	2.25
5010	Construction and Materials	31	1.08	56	1.15	-0.07
5020	Industrial Goods and Services	169	11.45	251	11.73	-0.28
5510	Basic Resources	18	1.13	31	0.68	0.44
5520	Chemicals	21	1.30	28	0.92	0.38
6010	Energy	57	8.10	74	3.76	4.34
6510	Utilities	55	4.87	63	2.78	2.09
Totals		1013	100.00	1671	100.00	

INFORMATION

Index Universes

FTSE USA All Cap Index
FTSE Developed All Cap ex US Index

Index Series Launch

28 November 2005

Base Date

30 September 2005

Base Value

5000

Index Calculation

Real-time and end-of-day indexes available

End-of-Day Distribution

Indexes available at 2100 hours GMT /
FTSE RAFI Eurozone Index - 1630 hours GMT
Via FTP and email

Currency

USD, CAD, EUR, GBP, JPY and Local
(where specified)

Review Dates

Annually in March

ICB Supersector Breakdown - Developed ex US

		FTSE RAFI Developed ex US 1000		FTSE Developed Ex US		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	66	3.94	109	8.72	-4.78
1510	Telecommunications	30	5.38	39	3.77	1.62
2010	Health Care	57	7.06	100	10.48	-3.42
3010	Banks	82	16.91	97	13.91	3.00
3020	Financial Services	46	2.99	61	4.05	-1.06
3030	Insurance	54	7.41	60	6.19	1.21
3510	Real Estate	53	1.97	104	2.32	-0.35
4010	Automobiles and Parts	37	5.53	51	3.24	2.29
4020	Consumer Products and Services	53	3.56	78	5.27	-1.71
4030	Media	9	0.43	22	0.72	-0.30
4040	Retailers	24	1.14	37	1.67	-0.52
4050	Travel and Leisure	26	0.78	48	1.10	-0.32
4510	Food, Beverage and Tobacco	43	4.71	74	4.45	0.25
4520	Personal Care, Drug and Grocery Stores	29	2.72	45	2.56	0.17
5010	Construction and Materials	35	2.55	53	2.44	0.11
5020	Industrial Goods and Services	179	11.01	250	15.02	-4.01
5510	Basic Resources	54	4.67	52	3.34	1.33
5520	Chemicals	39	2.58	53	2.19	0.40
6010	Energy	54	9.63	46	5.18	4.45
6510	Utilities	59	5.01	59	3.39	1.62
Totals		1029	100.00	1438	100.00	

Country/Market Breakdown

	FTSE RAFI Developed ex US 1000		FTSE Developed Ex US		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	56	3.65	104	6.15	-2.50
Austria	8	0.34	6	0.20	0.15
Belgium	11	0.81	13	0.88	-0.06
Canada	104	11.07	48	9.04	2.03
Denmark	16	1.00	18	1.92	-0.92
Finland	17	1.24	14	0.86	0.38
France	66	10.11	62	9.14	0.97
Germany	66	9.52	67	8.29	1.23
Hong Kong	24	1.17	68	1.88	-0.71
Ireland	5	0.26	5	0.27	-0.01
Israel	10	0.43	31	0.66	-0.23
Italy	33	4.50	37	2.82	1.67
Japan	258	19.14	487	21.45	-2.31
Korea	55	3.51	145	3.58	-0.06
Netherlands	31	3.01	30	3.49	-0.48
New Zealand	4	0.07	12	0.22	-0.16
Norway	15	0.99	15	0.57	0.42
Poland	6	0.26	10	0.34	-0.09
Portugal	5	0.29	5	0.15	0.14
Singapore	14	0.77	35	1.31	-0.54
Spain	26	3.08	23	2.65	0.42
Sweden	45	2.51	53	2.84	-0.33
Switzerland	45	6.64	52	8.22	-1.58
UK	109	15.66	98	13.08	2.58
Totals	1029	100.00	1438	100.00	

Top 10 Constituents - FTSE RAFI US 1000 (% Weight)

Constituent	ICB Sector	FTSE RAFI US 1000 (Wgt %)	FTSE USA All Cap Index (Wgt %)	Diff %
Microsoft Corp	Software and Computer Services	2.03	5.22	-3.19
Exxon Mobil Corporation	Oil, Gas and Coal	1.94	0.98	0.96
Apple Inc.	Technology Hardware and Equipment	1.93	6.12	-4.19
JPMorgan Chase & Co	Banks	1.84	1.29	0.55
Berkshire Hathaway B	Investment Banking and Brokerage Services	1.80	1.32	0.48
Amazon.Com	Retailers	1.65	3.34	-1.69
Chevron	Oil, Gas and Coal	1.34	0.51	0.83
Unitedhealth Group	Health Care Providers	1.31	0.90	0.41
Verizon Communications	Telecommunications Service Providers	1.14	0.36	0.78
Bank of America	Banks	1.09	0.52	0.57
Totals		16.07	20.56	

Top 10 Constituents - FTSE RAFI Developed ex US 1000 (% Weight)

Constituent	Country/Market	ICB Sector	FTSE RAFI Developed ex US 1000 (Wgt %)	FTSE Developed Ex US (Wgt %)	Diff %
Shell	United Kingdom	Oil, Gas and Coal	2.07	1.07	1.00
Samsung Electronics	South Korea	Telecommunications Equipment	1.27	0.90	0.38
TotalEnergies SE	France	Oil, Gas and Coal	1.26	0.60	0.66
Nestle	Switzerland	Food Producers	1.13	1.25	-0.12
BP	United Kingdom	Oil, Gas and Coal	1.01	0.44	0.57
HSBC Hldgs	United Kingdom	Banks	0.94	0.97	-0.03
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	0.91	1.09	-0.18
Mitsubishi UFJ Financial	Japan	Banks	0.87	0.72	0.15
Toyota Motor	Japan	Automobiles and Parts	0.87	0.97	-0.10
Allianz SE	Germany	Nonlife Insurance	0.84	0.70	0.13
Totals			11.17	8.71	



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