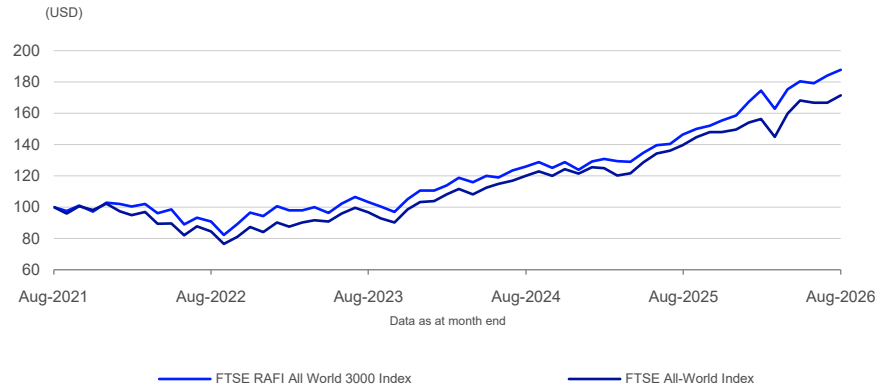
FTSE RAFI™ All-World 3000 Index

Data as at: 31 August 2026

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	4.0	7.5	18.4	28.3	81.9	87.8	22.1	13.4	9.3	12.2	14.3
FTSE All-World Index	2.0	9.6	14.6	22.8	77.0	71.6	21.0	11.4	11.2	12.7	14.9

* 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)	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	2.9	1.9	0.9	0.8	-7.8	-12.2	-22.4	-38.0
FTSE All-World Index	2.0	1.7	0.8	0.9	-9.3	-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	1.57	3.51	-1.94
Amazon.Com	United States	Retailers	1.39	2.35	-0.95
Apple Inc.	United States	Technology Hardware and Equipment	1.31	4.26	-2.95
JPMorgan Chase & Co	United States	Banks	1.19	0.89	0.30
Samsung Electronics	South Korea	Telecommunications Equipment	0.89	0.82	0.08
ExxonMobil Holdings Corporation	United States	Oil, Gas and Coal	0.88	0.62	0.26
Unitedhealth Group	United States	Health Care Providers	0.81	0.33	0.49
Bank of America	United States	Banks	0.73	0.38	0.35
Chevron	United States	Oil, Gas and Coal	0.66	0.36	0.31
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	0.64	0.64	0.00
Totals			**10.07**	**14.16**	

ICB Supersector Breakdown

		FTSE RAFI All World 3000		FTSE All-World		
ICB Code	**ICB Supersector**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
1010	Technology	284	14.30	469	34.09	-19.79
1510	Telecommunications	81	4.22	129	3.33	0.90
2010	Health Care	181	9.01	322	7.98	1.04
3010	Banks	269	13.14	292	8.42	4.72
3020	Financial Services	165	4.99	227	4.26	0.74
3030	Insurance	133	4.51	131	2.81	1.70
3510	Real Estate	179	2.51	226	1.74	0.77
4010	Automobiles and Parts	90	2.53	128	2.06	0.48
4020	Consumer Products and Services	161	2.43	177	1.87	0.56
4030	Media	31	0.90	59	0.83	0.08
4040	Retailers	96	4.50	102	4.96	-0.46
4050	Travel and Leisure	88	1.21	113	1.32	-0.11
4510	Food, Beverage and Tobacco	116	3.50	197	2.42	1.08
4520	Personal Care, Drug and Grocery Stores	67	2.40	99	1.48	0.92
5010	Construction and Materials	126	1.58	151	1.19	0.39
5020	Industrial Goods and Services	479	10.66	640	11.11	-0.45
5510	Basic Resources	145	3.35	225	2.36	0.99
5520	Chemicals	89	1.75	162	1.08	0.67
6010	Energy	174	8.64	183	4.15	4.49
6510	Utilities	154	3.86	232	2.55	1.31
Totals		**3108**	**100.00**	**4264**	**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	72	1.39	105	1.61	-0.22
Austria	9	0.15	9	0.09	0.06
Belgium	15	0.29	14	0.25	0.04
Brazil	53	1.09	66	0.42	0.67
Canada	127	4.33	85	3.00	1.33
Chile	7	0.06	21	0.07	-0.01
China	246	3.48	1278	2.74	0.75
Colombia	-	-	6	0.03	-0.03
Czech Rep.	-	-	4	0.01	-0.01
Denmark	23	0.50	17	0.35	0.15
Egypt	-	-	2	0.01	-0.01
Finland	21	0.44	14	0.25	0.19
France	74	3.12	57	1.99	1.13
Germany	76	2.82	63	1.90	0.92
Greece	-	-	30	0.09	-0.09
Hong Kong	34	0.50	66	0.47	0.03
Hungary	-	-	6	0.04	-0.04
Iceland	-	-	7	0.01	-0.01
India	81	0.97	278	1.58	-0.62
Indonesia	7	0.07	36	0.07	0.00
Ireland	6	0.12	5	0.08	0.04
Israel	15	0.20	44	0.30	-0.10
Italy	42	1.50	36	0.80	0.71
Japan	323	6.61	475	5.98	0.62
Korea	98	2.47	157	2.50	-0.03
Kuwait	-	-	8	0.07	-0.07
Malaysia	9	0.07	38	0.16	-0.09
Mexico	12	0.21	34	0.22	-0.01
Netherlands	33	1.09	29	1.14	-0.05
New Zealand	1	0.01	11	0.05	-0.04
Norway	22	0.44	15	0.14	0.29
Philippines	-	-	23	0.04	-0.04
Poland	10	0.13	10	0.11	0.02
Portugal	5	0.10	5	0.04	0.05
Qatar	-	-	17	0.06	-0.06
Romania	-	-	6	0.01	-0.01
Saudi Arabia	13	0.14	64	0.32	-0.19
Singapore	18	0.29	36	0.38	-0.09
South Africa	29	0.34	41	0.40	-0.06
Spain	30	1.35	24	0.87	0.47
Sweden	55	0.88	54	0.71	0.17
Switzerland	57	2.10	50	1.98	0.12
Taiwan	83	2.30	132	3.30	-1.00
Thailand	23	0.27	44	0.15	0.11
Turkiye	20	0.21	115	0.10	0.11
UAE	-	-	34	0.16	-0.16
UK	123	5.01	93	3.20	1.81
USA	1236	54.95	500	61.71	-6.76
Totals	**3108**	**100.00**	**4264**	**100.00**	

Index Characteristics

Attributes	FTSE RAFI All World 3000	FTSE All-World
Number of constituents	3108	4264
Dividend Yield %	2.38	1.57
Constituent (Wgt %)		
Average	0.03	0.02
Largest	1.57	4.79
Median	0.01	0.00
Top 10 Holdings (Wgt %)	10.09	23.73



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