

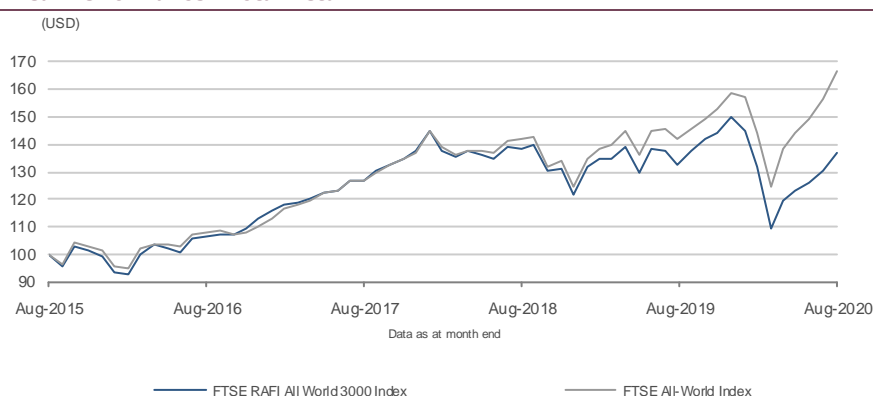
FTSE RAFI™ All-World 3000 Index

Data as at: 31 August 2020

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	11.0	3.8	-8.7	3.0	7.8	36.8	2.5	6.5	28.1	20.4	15.9
FTSE All-World Index	15.3	15.4	4.9	17.1	31.1	66.6	9.5	10.7	26.3	18.5	14.6

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE RAFI All World 3000 Index	13.7	-9.1	16.3	26.7	2.5	-5.2	13.5	22	-11.4	22.8
FTSE All-World Index	13.2	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2

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	0.1	0.1	0.4	0.5	-38.0	-38.0	-38.0	-38.0
FTSE All-World Index	0.6	0.5	0.7	0.7	-33.7	-33.7	-33.7	-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	ICB Sector	FTSE RAFI All World 3000 (Wgt %)	FTSE All-World (Wgt %)	Diff %
Apple Inc.	United States	Technology Hardware & Equipment	1.99	3.98	-1.98
Microsoft Corp	United States	Software & Computer Services	0.96	3.18	-2.22
AT&T	United States	Fixed Line Telecommunications	0.79	0.40	0.39
Exxon Mobil Corporation	United States	Oil & Gas Producers	0.77	0.32	0.45
Verizon Communications	United States	Fixed Line Telecommunications	0.74	0.46	0.28
JPMorgan Chase & Co	United States	Financial Services	0.67	0.57	0.10
Berkshire Hathaway B	United States	Nonlife Insurance	0.63	0.55	0.07
Samsung Electronics	South Korea	Technology Hardware & Equipment	0.62	0.40	0.22
Johnson & Johnson	United States	Pharmaceuticals & Biotechnology	0.58	0.76	-0.18
Chevron	United States	Oil & Gas Producers	0.58	0.30	0.29
Totals			8.33	10.92	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI All World 3000		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	173	7.48	146	3.32	4.16
1300	Chemicals	118	2.78	159	2.04	0.73
1700	Basic Resources	143	3.29	190	1.90	1.39
2300	Construction & Materials	123	2.12	147	1.38	0.74
2700	Industrial Goods & Services	472	11.11	600	10.69	0.43
3300	Automobiles & Parts	96	4.28	126	2.34	1.94
3500	Food & Beverage	120	3.47	198	3.66	-0.20
3700	Personal & Household Goods	151	4.64	211	5.13	-0.49
4500	Health Care	151	8.09	279	11.54	-3.44
5300	Retail	181	6.61	214	8.76	-2.15
5500	Media	64	1.76	85	2.19	-0.43
5700	Travel & Leisure	126	1.82	151	2.01	-0.19
6500	Telecommunications	66	4.47	96	2.49	1.98
7500	Utilities	154	4.15	189	2.97	1.18
8300	Banks	252	9.99	279	5.55	4.43
8500	Insurance	134	5.97	130	3.85	2.12
8600	Real Estate	237	2.93	243	2.87	0.06
8700	Financial Services	134	4.03	212	5.14	-1.11
9500	Technology	199	11.02	292	22.19	-11.17
Totals		3094	100.00	3947	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 Breakdown

Country	FTSE RAFI All World 3000		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	82	2.33	105	2.02	0.30
Austria	9	0.13	8	0.05	0.08
Belgium	15	0.36	14	0.27	0.09
Brazil	58	0.80	91	0.63	0.18
Canada	126	3.41	55	2.48	0.93
Chile	9	0.07	22	0.07	0.00
China	202	3.60	981	5.06	-1.46
Colombia	-	-	11	0.03	-0.03
Czech Republic	-	-	4	0.01	-0.01
Denmark	18	0.50	20	0.64	-0.14
Egypt	-	-	6	0.02	-0.02
Finland	22	0.64	16	0.38	0.27
France	92	4.25	86	2.81	1.44
Germany	90	4.77	82	2.63	2.15
Greece	-	-	9	0.02	-0.02
Hong Kong	46	0.92	92	1.04	-0.12
Hungary	-	-	4	0.03	-0.03
India	47	0.77	152	1.06	-0.29
Indonesia	11	0.12	32	0.17	-0.05
Ireland	5	0.05	5	0.07	-0.02
Israel	11	0.13	30	0.13	-0.01
Italy	40	1.51	39	0.65	0.86
Japan	390	9.56	506	7.19	2.37
Kuwait	-	-	11	0.08	-0.08
Malaysia	13	0.10	45	0.24	-0.14
Mexico	15	0.24	37	0.21	0.03
Netherlands	34	1.33	31	1.17	0.16
New Zealand	5	0.04	12	0.10	-0.06
Norway	14	0.37	16	0.18	0.19
Pakistan	-	-	4	0.00	0.00
Peru	-	-	1	0.01	-0.01
Philippines	-	-	25	0.10	-0.10
Poland	8	0.10	14	0.08	0.02
Portugal	5	0.10	4	0.05	0.05
Qatar	-	-	18	0.11	-0.11
Russia	27	0.76	32	0.34	0.42
Saudi Arabia	17	0.24	45	0.32	-0.08
Singapore	25	0.35	38	0.31	0.04
South Africa	41	0.43	67	0.45	-0.02
South Korea	82	2.24	133	1.39	0.85
Spain	31	1.29	26	0.64	0.66
Sweden	53	1.09	48	0.86	0.23
Switzerland	53	2.72	48	2.71	0.01
Taiwan	74	1.47	95	1.51	-0.03
Thailand	27	0.35	48	0.26	0.09
Turkey	14	0.14	26	0.05	0.09
Uae	-	-	14	0.07	-0.07
United Kingdom	165	6.61	130	3.95	2.66
United States	1118	46.11	609	57.38	-11.27
Totals	3094	100.00	3947	100.00	

Index Characteristics

Attributes	FTSE RAFI All World 3000	FTSE All-World
Number of constituents	3094	3947
Dividend Yield %	3.27	2.14
Constituent (Wgt %)		
Average	0.03	0.03
Largest	1.99	3.98
Median	0.01	0.01
Top 10 Holdings (Wgt %)	8.33	16.22



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