

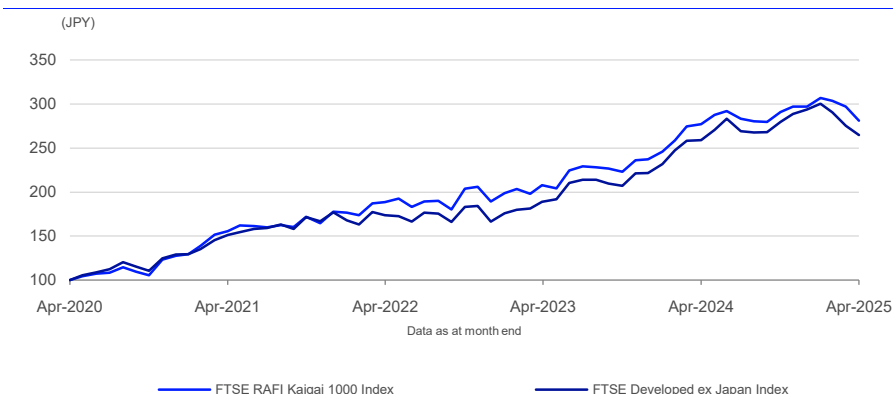
# FTSE RAFI™ Kaigai 1000 Index

Data as at: 30 April 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 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 Kaigai 1000 Index comprises 1000 non Japan-listed companies with the largest RAFI fundamental scores selected from the FTSE Developed All Cap ex Japan Index.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (JPY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE RAFI Kaigai 1000 Index	-8.4	-3.3	-5.3	1.4	49.0	181.2	14.2	23.0	17.9	17.3	15.4
FTSE Developed ex Japan Index	-11.9	-5.4	-9.9	2.3	52.4	164.8	15.1	21.5	20.5	17.9	15.5

\* 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 % (JPY)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE RAFI Kaigai 1000 Index	-5.6	9.2	17	-13.3	23.3	-0	39.3	6.4	25.4	25.2
FTSE Developed ex Japan Index	-1	5.5	19.5	-10.6	27.6	11	37.4	-6	33.1	32.7

## Return/Risk Ratio and Drawdown - Total Return

Index (JPY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Kaigai 1000 Index	0.1	0.8	1.5	0.6	-15.1	-15.1	-15.1	-38.6
FTSE Developed ex Japan Index	0.1	0.8	1.4	0.7	-20.2	-20.2	-20.2	-34.9

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

Drawdown – based on daily data

## FEATURES

### Coverage

Non Japan-listed companies with the top 1000 RAFI fundamental scores, selected from FTSE Developed All Cap ex Japan 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](http://www.ftserussell.com) for a full explanation of the FTSE RAFI methodology.

Top 10 Constituents - FTSE RAFI Kaigai 1000 Index

Constituent	Country/Market	ICB Sector	FTSE RAFI Kaigai 1000 (Wgt %)	FTSE Developed ex Japan (Wgt %)	Diff %
Microsoft Corp	United States	Software and Computer Services	1.49	4.50	-3.00
Apple Inc.	United States	Technology Hardware and Equipment	1.29	4.79	-3.50
JPMorgan Chase & Co	United States	Banks	1.28	1.05	0.23
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	1.26	1.08	0.18
Exxon Mobil Corporation	United States	Oil, Gas and Coal	1.21	0.71	0.50
Amazon.Com	United States	Retailers	1.12	2.65	-1.53
Shell	United Kingdom	Oil, Gas and Coal	0.93	0.30	0.62
Verizon Communications	United States	Telecommunications Service Providers	0.78	0.28	0.49
Chevron	United States	Oil, Gas and Coal	0.76	0.34	0.42
Bank of America	United States	Banks	0.73	0.41	0.32
Totals			10.85	16.11	

Country/Market Breakdown

Country/Market	FTSE RAFI Kaigai 1000		FTSE Developed ex Japan		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	27	1.53	103	2.09	-0.56
Austria	3	0.11	6	0.07	0.05
Belgium	4	0.34	13	0.30	0.04
Canada	54	5.06	48	2.99	2.07
Denmark	8	0.38	18	0.62	-0.23
Finland	8	0.53	14	0.29	0.24
France	41	4.89	62	3.01	1.88
Germany	43	4.78	67	2.83	1.95
Hong Kong	8	0.39	68	0.59	-0.20
Ireland	3	0.11	5	0.09	0.02
Israel	3	0.14	31	0.22	-0.08
Italy	22	2.12	37	0.94	1.19
Korea	24	1.44	145	1.20	0.24
Netherlands	18	1.40	30	1.16	0.25
New Zealand	-	-	12	0.07	-0.07
Norway	7	0.38	15	0.18	0.20
Poland	3	0.09	10	0.11	-0.02
Portugal	3	0.13	5	0.05	0.08
Singapore	5	0.27	35	0.41	-0.14
Spain	16	1.46	23	0.90	0.57
Sweden	28	1.06	53	0.92	0.14
Switzerland	31	3.25	52	2.72	0.53
UK	67	7.38	98	4.27	3.11
USA	604	62.75	538	73.99	-11.24
Totals	1030	100.00	1488	100.00	

INFORMATION

Index Universe

FTSE Developed All Cap ex Japan 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

ICB Code	ICB Supersector	FTSE RAFI Kaigai 1000		FTSE Developed ex Japan		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	74	9.75	134	28.10	-18.35
1510	Telecommunications	37	5.24	42	2.60	2.65
2010	Health Care	79	10.50	133	10.56	-0.06
3010	Banks	81	12.07	90	6.56	5.51
3020	Financial Services	53	5.30	84	5.46	-0.16
3030	Insurance	65	5.62	76	3.45	2.17
3510	Real Estate	49	2.20	102	2.24	-0.04
4010	Automobiles and Parts	27	2.80	30	1.84	0.96
4020	Consumer Products and Services	42	1.76	65	2.22	-0.46
4030	Media	17	1.10	27	1.53	-0.44
4040	Retailers	42	4.48	40	5.98	-1.50
4050	Travel and Leisure	25	0.91	51	1.77	-0.86
4510	Food, Beverage and Tobacco	43	4.80	69	3.28	1.52
4520	Personal Care, Drug and Grocery Stores	29	3.97	38	2.06	1.90
5010	Construction and Materials	30	1.58	41	1.20	0.38
5020	Industrial Goods and Services	151	9.73	238	11.61	-1.88
5510	Basic Resources	38	2.58	50	1.39	1.19
5520	Chemicals	24	1.62	34	1.12	0.50
6010	Energy	62	8.66	66	3.91	4.75
6510	Utilities	62	5.33	78	3.12	2.21
Totals		1030	100.00	1488	100.00	

Index Characteristics

Attributes	FTSE RAFI Kaigai 1000	FTSE Developed ex Japan
Number of constituents	1030	1488
Dividend Yield %	3.07	1.84
Constituent (Wgt %)		
Average	0.10	0.07
Largest	1.49	4.79
Median	0.04	0.02
Top 10 Holdings (Wgt %)	10.83	23.94



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