

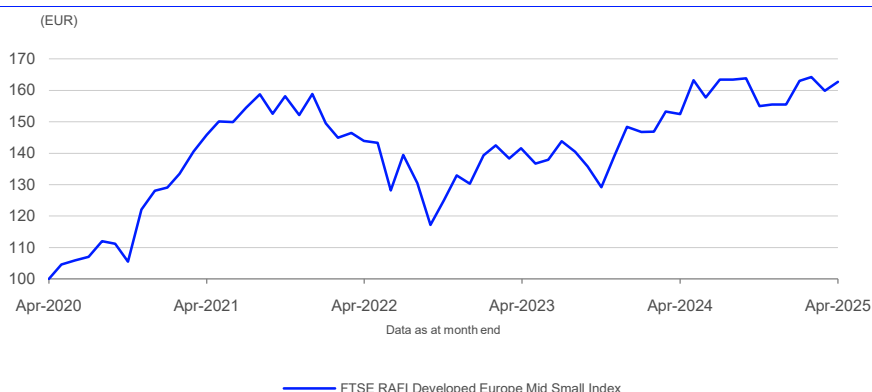
# FTSE RAFI™ Developed Europe Mid Small Index

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 Developed Europe Mid Small Index will be based on the European countries in the FTSE RAFI Developed ex US Mid Small 1500 Index

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE RAFI Developed Europe Mid Small Index	-0.2	5.0	4.6	6.7	13.0	62.7	4.2	10.2	15.7	17.1	16.2

\* 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 % ( )	2020	2021	2022	2023	2024
FTSE RAFI Developed Europe Mid Small Index	-0.2	5.0	4.6	6.7	13.0

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Developed Europe Mid Small Index	0.4	0.3	0.6	0.3	-14.5	-20.9	-29.5	-40.7

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

Drawdown - based on daily data

## FEATURES

### 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 Developed Europe Mid Small (% Weight)

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
Cofinimmo	Belgium	Real Estate Investment Trusts	5,406	0.51
Airtel Africa	United Kingdom	Telecommunications Service Providers	5,066	0.47
Rubis	France	Retailers	4,921	0.46
Santander Bank Polska SA	Poland	Banks	4,918	0.46
Colruyt	Belgium	Personal Care, Drug and Grocery Stores	4,883	0.46
Ackermans & Van Haaren	Belgium	Construction and Materials	4,619	0.43
Plus500	United Kingdom	Investment Banking and Brokerage Services	4,598	0.43
Dassault Aviation S.A.	France	Aerospace and Defense	4,561	0.43
Sacyr	Spain	Construction and Materials	4,519	0.42
BC Vaud N	Switzerland	Banks	4,441	0.42
Totals			47,933	4.48

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (EURm)	Wgt %
Austria	10	11,481	1.07
Belgium	21	50,791	4.75
Denmark	22	46,640	4.36
Finland	10	22,397	2.09
France	39	88,030	8.23
Germany	52	106,479	9.96
Ireland	3	4,479	0.42
Italy	37	73,433	6.87
Netherlands	19	38,165	3.57
Norway	37	68,741	6.43
Poland	18	36,082	3.37
Portugal	7	9,574	0.90
Spain	20	37,714	3.53
Sweden	69	125,408	11.73
Switzerland	46	101,286	9.47
UK	130	248,845	23.27
Totals	540	1,069,544	100.00

INFORMATION

Index Universe

European constituents of the FTSE RAFI Developed ex US Mid Small 1500 Index

Base Date

19 March 2007

Base Value

5000

Index Calculation

End of day

End-of-Day Distribution

Via FTP and email

Currency

EUR

Review Dates

Annually in March

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	40	71,183	6.66
1510	Telecommunications	13	28,070	2.62
2010	Health Care	41	77,505	7.25
3010	Banks	24	54,388	5.09
3020	Financial Services	41	82,514	7.71
3030	Insurance	8	13,952	1.30
3510	Real Estate	56	115,701	10.82
4010	Automobiles and Parts	10	20,471	1.91
4020	Consumer Products and Services	29	49,385	4.62
4030	Media	14	28,292	2.65
4040	Retailers	23	37,350	3.49
4050	Travel and Leisure	16	26,858	2.51
4510	Food, Beverage and Tobacco	19	46,470	4.34
4520	Personal Care, Drug and Grocery Stores	9	22,028	2.06
5010	Construction and Materials	41	83,429	7.80
5020	Industrial Goods and Services	97	205,999	19.26
5510	Basic Resources	17	31,346	2.93
5520	Chemicals	8	13,651	1.28
6010	Energy	21	36,913	3.45
6510	Utilities	13	24,038	2.25
Totals		540	1,069,544	100.00

Index Characteristics

Attributes	FTSE RAFI Developed Europe Mid Small
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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659