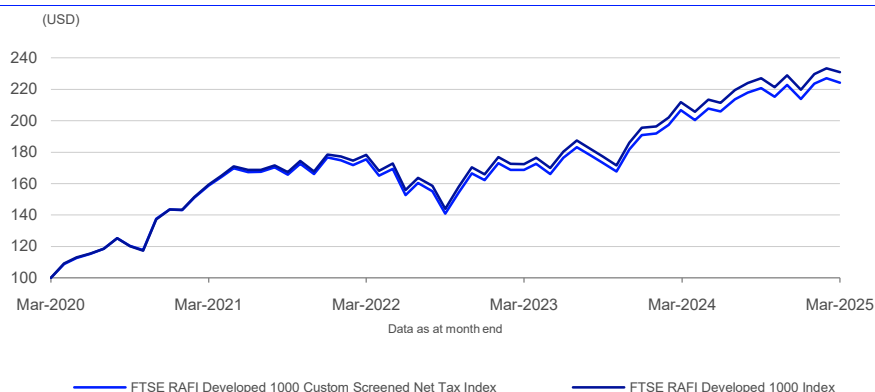


FTSE RAFI Developed 1000 Custom Screened Net Tax Index

Data as at: 31 March 2025

The FTSE Scottish Widows Custom Screened Indexes measure the performance of sub-indexes of the FTSE UK Series, FTSE Global Equity Series and FTSE RAFI Series after excluding the companies involved in Thermal Coal, Oil Sands, Tobacco and Controversial Weapons, and based on Controversial Conduct.

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 Developed 1000 Custom Screened Net Tax Index	4.9	1.6	4.9	8.4	27.8	124.2	8.5	17.5	10.1	14.7	16.0
FTSE RAFI Developed 1000 Index	5.1	1.7	5.1	8.9	29.5	130.9	9.0	18.2	10.0	14.7	16.0

* 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)	2020	2021	2022	2023	2024
FTSE RAFI Developed 1000 Custom Screened Net Tax Index	6.1	23	-8.2	17.8	12
FTSE RAFI Developed 1000 Index	5.7	24.3	-7	17.8	12.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Developed 1000 Custom Screened Net Tax Index	0.8	0.7	1.1	-	-7.0	-19.9	-22.6	-
FTSE RAFI Developed 1000 Index	0.9	0.7	1.1	0.6	-6.9	-19.5	-21.9	-37.6

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 index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	Software and Computer Services	847,237	1.37
Exxon Mobil Corporation	Oil, Gas and Coal	812,352	1.31
Apple Inc.	Technology Hardware and Equipment	806,141	1.30
JPMorgan Chase & Co	Banks	769,744	1.24
Berkshire Hathaway B	Investment Banking and Brokerage Services	750,776	1.21
Amazon.Com	Retailers	688,894	1.11
Shell	Oil, Gas and Coal	619,103	1.00
Chevron	Oil, Gas and Coal	561,501	0.91
Unitedhealth Group	Health Care Providers	545,357	0.88
Verizon Communications	Telecommunications Service Providers	477,720	0.77
Totals		6,878,825	11.11

ICB Industry Breakdown

		FTSE RAFI Developed 1000 Custom Screened Net Tax			FTSE RAFI Developed 1000		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	75	6,032,669	9.74	75	6,032,669	9.47
15	Telecommunications	39	3,391,397	5.48	39	3,391,397	5.32
20	Health Care	82	6,732,828	10.87	82	6,732,828	10.57
30	Financials	191	14,121,269	22.80	192	14,355,722	22.53
35	Real Estate	43	1,310,473	2.12	43	1,310,473	2.06
40	Consumer Discretionary	156	7,525,185	12.15	156	7,525,185	11.81
45	Consumer Staples	71	4,549,708	7.35	77	5,324,649	8.36
50	Industrials	180	7,161,892	11.56	182	7,471,673	11.73
55	Basic Materials	60	2,499,907	4.04	62	2,622,431	4.12
60	Energy	56	5,542,378	8.95	59	5,837,843	9.16
65	Utilities	59	3,069,984	4.96	60	3,107,961	4.88
Totals		1012	61,937,691	100.00	1027	63,712,832	100.00

INFORMATION

Index Universe

FTSE RAFI Developed 1000 Index

Index Launch

7 February 2022

Base Date

30 December 2016

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD and CAD

Review Dates

Quarterly in March, June, September, December

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	21	803,833	1.30
Austria	2	52,810	0.09
Belgium	4	194,272	0.31
Canada	45	2,340,281	3.78
Denmark	8	226,613	0.37
Finland	8	304,456	0.49
France	38	2,789,427	4.50
Germany	39	2,632,365	4.25
Hong Kong	7	224,571	0.36
Ireland	3	62,009	0.10
Israel	3	79,933	0.13
Italy	18	1,206,525	1.95
Japan	106	4,427,408	7.15
Korea	17	785,175	1.27
Netherlands	18	808,621	1.31
Norway	7	245,570	0.40
Poland	2	39,747	0.06
Portugal	3	73,874	0.12
Singapore	4	153,114	0.25
Spain	13	808,492	1.31
Sweden	25	593,107	0.96
Switzerland	29	1,853,003	2.99
UK	55	3,889,329	6.28
USA	537	37,343,154	60.29
Totals	1012	61,937,691	100.00

Index Characteristics

Attributes	FTSE RAFI Developed 1000 Custom Screened Net Tax
Number of constituents	1012
Net MCap (USDm)	61,937,691
Dividend Yield %	2.58
Constituent Sizes (Net MCap USDm)	
Average	61,203
Largest	847,237
Smallest	298
Median	30,167
Weight of Largest Constituent (%)	1.37
Top 10 Holdings (% Index MCap)	11.11

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