

FTSE RAFI Developed 1000 Custom Screened Net Tax Index

Data as at: 31 October 2024

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 ()	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR

* 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)	2019	2020	2021	2022	2023
FTSE RAFI Developed 1000 Custom Screened Net Tax Index	23.2	6.1	23	-8.2	17.8
FTSE RAFI Developed 1000 Index	23.6	5.7	24.3	-7	17.8

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	2.9	0.5	0.6	-	-7.0	-22.6	-37.3	-
FTSE RAFI Developed 1000 Index	2.9	0.5	0.6	0.6	-6.9	-21.9	-37.6	-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 %
Apple Inc.	Technology Hardware and Equipment	911,067	1.55
Exxon Mobil Corporation	Oil, Gas and Coal	868,064	1.48
JPMorgan Chase & Co	Banks	808,487	1.38
Microsoft Corp	Software and Computer Services	709,219	1.21
Shell	Oil, Gas and Coal	691,479	1.18
Berkshire Hathaway B	Investment Banking and Brokerage Services	644,549	1.10
Amazon.Com	Retailers	612,074	1.04
Bank of America	Banks	500,235	0.85
Verizon Communications	Telecommunications Service Providers	490,799	0.84
AT&T	Telecommunications Service Providers	477,081	0.81
Totals		6,713,053	11.45

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 %
Totals			0	0.00		0	0.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	27	978,625	1.67
Austria	2	51,522	0.09
Belgium	6	177,878	0.30
Canada	47	2,480,487	4.23
Denmark	8	247,632	0.42
Finland	8	290,842	0.50
France	43	2,491,482	4.25
Germany	41	2,515,100	4.29
Hong Kong	8	262,393	0.45
Ireland	2	32,940	0.06
Israel	2	48,143	0.08
Italy	16	1,005,424	1.72
Japan	128	5,196,413	8.87
Korea	22	824,189	1.41
Netherlands	17	698,156	1.19
Norway	7	191,451	0.33
Poland	1	13,214	0.02
Portugal	2	55,238	0.09
Singapore	4	141,219	0.24
Spain	16	865,807	1.48
Sweden	27	596,227	1.02
Switzerland	29	1,601,200	2.73
UK	54	3,883,085	6.62
USA	496	33,964,275	57.95
Totals	1013	58,612,941	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

Index Characteristics

Attributes	FTSE RAFI Developed 1000 Custom Screened Net Tax
Number of constituents	1013
Net MCap (USDm)	58,612,941
Dividend Yield %	2.54
Constituent Sizes (Net MCap USDm)	
Average	57,861
Largest	911,067
Smallest	220
Median	28,963
Weight of Largest Constituent (%)	1.55
Top 10 Holdings (% Index MCap)	11.45

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