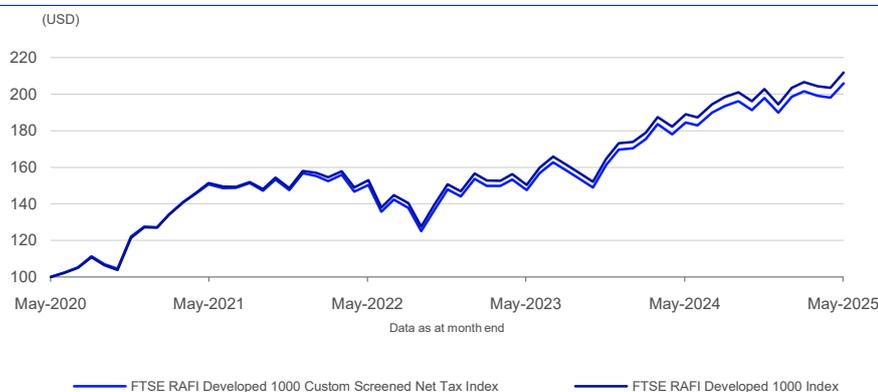


# FTSE RAFI Developed 1000 Custom Screened Net Tax Index

Data as at: 30 May 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	2.1	4.1	8.5	11.6	37.0	106.0	11.1	15.6	13.0	14.7	15.7
FTSE RAFI Developed 1000 Index	2.5	4.5	8.9	12.0	38.5	111.8	11.5	16.2	12.9	14.7	15.7

\* 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	1.0	0.8	1.0	-	-12.2	-17.5	-22.6	-
FTSE RAFI Developed 1000 Index	1.0	0.8	1.0	0.6	-11.9	-17.3	-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	1,039,011	1.63
JPMorgan Chase & Co	Banks	828,424	1.30
Amazon.Com	Retailers	742,301	1.17
Apple Inc.	Technology Hardware and Equipment	728,913	1.15
Berkshire Hathaway B	Investment Banking and Brokerage Services	710,431	1.12
Exxon Mobil Corporation	Oil, Gas and Coal	698,761	1.10
Shell	Oil, Gas and Coal	560,850	0.88
Bank of America	Banks	483,350	0.76
Verizon Communications	Telecommunications Service Providers	462,975	0.73
Chevron	Oil, Gas and Coal	458,827	0.72
<b>Totals</b>		<b>6,713,843</b>	<b>10.56</b>

## 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	6,575,710	10.34	75	6,575,710	10.05
15	Telecommunications	39	3,462,780	5.45	39	3,462,780	5.29
20	Health Care	82	6,240,214	9.82	82	6,240,214	9.53
30	Financials	190	14,905,796	23.45	191	15,175,518	23.19
35	Real Estate	43	1,312,879	2.07	43	1,312,879	2.01
40	Consumer Discretionary	156	7,950,992	12.51	156	7,950,992	12.15
45	Consumer Staples	71	4,644,539	7.31	77	5,485,642	8.38
50	Industrials	179	7,670,714	12.07	181	7,996,180	12.22
55	Basic Materials	60	2,565,586	4.04	62	2,691,376	4.11
60	Energy	56	5,034,943	7.92	59	5,315,890	8.12
65	Utilities	59	3,203,013	5.04	60	3,239,422	4.95
<b>Totals</b>		<b>1010</b>	<b>63,567,168</b>	<b>100.00</b>	<b>1025</b>	<b>65,446,603</b>	<b>100.00</b>

## 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	868,508	1.37
Austria	2	59,512	0.09
Belgium	4	217,472	0.34
Canada	45	2,555,622	4.02
Denmark	8	245,593	0.39
Finland	8	332,519	0.52
France	38	2,914,584	4.59
Germany	39	2,873,654	4.52
Hong Kong	7	240,755	0.38
Ireland	3	71,505	0.11
Israel	3	95,908	0.15
Italy	18	1,296,383	2.04
Japan	106	4,803,921	7.56
Korea	17	842,549	1.33
Netherlands	18	890,628	1.40
Norway	7	236,167	0.37
Poland	2	42,951	0.07
Portugal	3	80,996	0.13
Singapore	4	155,850	0.25
Spain	13	909,736	1.43
Sweden	25	616,982	0.97
Switzerland	29	1,932,989	3.04
UK	55	4,058,912	6.39
USA	535	37,223,469	58.56
<b>Totals</b>	<b>1010</b>	<b>63,567,168</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE RAFI Developed 1000 Custom Screened Net Tax
Number of constituents	1010
Net MCap (USDm)	63,567,168
Dividend Yield %	2.54
Constituent Sizes (Net MCap USDm)	
Average	62,938
Largest	1,039,011
Smallest	288
Median	31,473
Weight of Largest Constituent (%)	1.63
Top 10 Holdings (% Index MCap)	10.56

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