

FTSE RAFI™ Developed Eurozone Index

Data as at: 28 June 2024

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 Eurozone Index comprises stocks in each Euro-denominated country in the FTSE RAFI Developed ex US 1000 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 Eurobloc Index	-1.2	8.9	8.9	12.7	21.8	52.1	6.8	8.7	11.1	14.1	18.1

* 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 % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE RAFI Developed Eurozone Index	5.9	6	5.8	14.2	-12.8	21.1	-5.8	25.2	-5.5	20.5
FTSE Eurobloc Index	4.9	10.5	5.3	13.9	-12	26.1	-0	23.2	-12.1	19.8

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Developed Eurozone Index	1.4	0.6	0.4	0.4	-8.3	-22.6	-41.4	-41.4
FTSE Eurobloc Index	1.2	0.5	0.5	0.5	-10.2	-24.7	-37.9	-37.9

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

Drawdown – based on daily data

FEATURES

Coverage

Euro-denominated country stocks in the FTSE RAFI Developed ex US 1000 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 for a full explanation of the FTSE RAFI methodology.

Top 10 Constituents - FTSE RAFI Developed Eurozone Index

Constituent	Country/Market	ICB Sector	FTSE RAFI Eurozone (Wgt %)	FTSE Eurozone (Wgt %)	Diff %
TotalEnergies SE	France	Oil, Gas and Coal	4.51	2.41	2.10
Allianz SE	Germany	Nonlife Insurance	2.44	1.95	0.49
BNP Paribas	France	Banks	2.32	1.15	1.17
Sanofi	France	Pharmaceuticals and Biotechnology	2.17	1.90	0.26
Deutsche Telekom	Germany	Telecommunications Service Providers	2.09	1.51	0.58
Banco Santander	Spain	Banks	2.07	1.30	0.78
Enel	Italy	Electricity	2.03	0.97	1.06
Mercedes-Benz Group AG	Germany	Automobiles and Parts	2.02	1.04	0.98
ING Group CVA	Netherlands	Banks	1.94	0.96	0.98
Siemens AG	Germany	General Industrials	1.88	2.48	-0.60
Totals			23.47	15.67	

Country/Market Breakdown

Country/Market	FTSE RAFI Eurozone		FTSE Eurozone		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	7	0.97	7	0.65	0.32
Belgium	11	2.28	14	2.86	-0.58
Finland	19	4.21	14	3.09	1.12
France	66	29.57	69	32.68	-3.11
Germany	64	29.76	70	25.82	3.94
Greece	-	-	29	0.80	-0.80
Ireland	4	0.60	5	0.85	-0.24
Italy	31	12.40	34	8.67	3.72
Netherlands	29	9.05	31	15.79	-6.74
Portugal	4	0.86	4	0.54	0.32
Spain	26	10.30	25	8.25	2.05
Totals	261	100.00	302	100.00	

INFORMATION

Index Universe

FTSE RAFI Developed ex US 1000 Index

Index Launch

4 May 2006

Base Date

30 December 2005

Base Value

5000

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD

Review Dates

Annually in March

ICB Supersector Breakdown

		FTSE RAFI Eurozone		FTSE Eurozone		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	15	4.20	17	16.35	-12.16
1510	Telecommunications	11	4.92	12	3.50	1.42
2010	Health Care	14	6.20	24	6.79	-0.59
3010	Banks	28	19.24	27	11.08	8.16
3020	Financial Services	10	1.29	12	1.60	-0.32
3030	Insurance	15	8.24	14	6.32	1.92
3510	Real Estate	10	1.62	11	1.05	0.57
4010	Automobiles and Parts	13	7.91	13	4.60	3.31
4020	Consumer Products and Services	13	3.46	16	8.73	-5.27
4030	Media	5	0.93	7	1.81	-0.88
4040	Retailers	2	0.59	4	1.11	-0.52
4050	Travel and Leisure	4	0.52	6	0.45	0.07
4510	Food, Beverage and Tobacco	7	2.60	12	3.61	-1.01
4520	Personal Care, Drug and Grocery Stores	7	1.46	6	1.08	0.39
5010	Construction and Materials	13	3.76	18	3.18	0.58
5020	Industrial Goods and Services	40	9.94	46	14.08	-4.14
5510	Basic Resources	9	1.93	6	0.85	1.08
5520	Chemicals	16	4.25	14	3.87	0.38
6010	Energy	13	8.71	12	4.45	4.26
6510	Utilities	16	8.24	25	5.48	2.76
Totals		261	100.00	302	100.00	

Index Characteristics

Attributes	FTSE RAFI Eurozone	FTSE Eurozone
Number of constituents	261	302
Dividend Yield %	4.41	3.13
Constituent (Wgt %)		
Average	0.38	0.33
Largest	4.51	7.30
Median	0.16	0.12
Top 10 Holdings (Wgt %)	23.48	29.32



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