

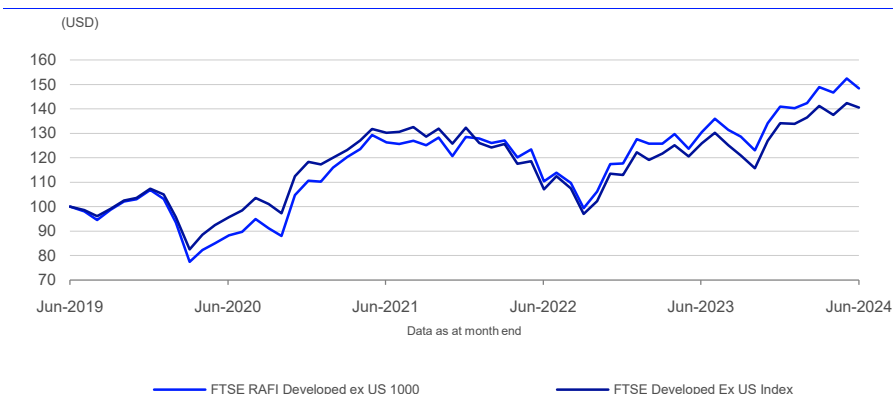
FTSE RAFI™ Developed ex US 1000 Index

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 ex US 1000 Index comprises 1000 non US-listed companies with the largest RAFI fundamental scores selected from the FTSE Developed ex US Index.

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 ex US 1000	-0.5	5.3	5.3	13.7	17.5	48.5	5.5	8.2	11.6	16.2	19.6
FTSE Developed Ex US Index	-0.7	4.8	4.8	11.6	7.9	40.6	2.6	7.0	11.4	15.8	18.0

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE RAFI Developed ex US 1000	-4.8	-4.8	7.3	25.7	-14.5	18.8	3.6	16.1	-8.4	19.9
FTSE Developed Ex US Index	-4	-1.9	3.4	26.3	-14.1	22.6	10.2	11.8	-14.6	18.7

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Developed ex US 1000	1.2	0.3	0.4	0.3	-9.7	-26.5	-38.4	-41.1
FTSE Developed Ex US Index	1.1	0.2	0.4	0.3	-11.3	-28.9	-34.7	-34.7

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

Drawdown - based on daily data

FEATURES

Coverage

Non US-listed companies with the top 1000 RAFI fundamental scores, selected from FTSE Developed ex US 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 ex US 1000 Index

Constituent	Country/Market	ICB Sector	FTSE RAFI Developed ex US 1000 (Wgt %)	FTSE Developed Ex US (Wgt %)	Diff %
Shell	United Kingdom	Oil, Gas and Coal	2.59	1.13	1.46
Samsung Electronics	South Korea	Telecommunications Equipment	1.61	1.39	0.23
TotalEnergies SE	France	Oil, Gas and Coal	1.36	0.66	0.70
Toyota Motor	Japan	Automobiles and Parts	1.19	1.19	0.00
BP	United Kingdom	Oil, Gas and Coal	1.18	0.50	0.68
HSBC Hldgs	United Kingdom	Banks	0.96	0.80	0.16
Nestle	Switzerland	Food Producers	0.90	1.32	-0.41
BHP Group	Australia	Industrial Metals and Mining	0.89	0.71	0.18
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	0.85	0.94	-0.10
Mitsubishi UFJ Financial	Japan	Banks	0.82	0.57	0.25
Totals			12.35	9.21	

Country/Market Breakdown

	FTSE RAFI Developed ex US 1000		FTSE Developed Ex US		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	60	5.07	105	6.78	-1.71
Austria	7	0.29	7	0.18	0.11
Belgium	11	0.69	14	0.78	-0.10
Canada	91	9.83	48	8.39	1.43
Denmark	15	1.10	18	3.08	-1.98
Finland	19	1.27	14	0.85	0.42
France	66	8.92	69	8.95	-0.03
Germany	65	9.02	70	7.07	1.95
Hong Kong	26	1.18	72	1.75	-0.56
Ireland	4	0.18	5	0.23	-0.05
Israel	8	0.29	30	0.53	-0.24
Italy	31	3.74	34	2.38	1.36
Japan	280	22.17	502	21.59	0.58
Korea	56	4.36	160	4.65	-0.29
Netherlands	29	2.73	31	4.32	-1.59
New Zealand	1	0.02	15	0.26	-0.24
Norway	13	0.83	17	0.55	0.28
Poland	5	0.22	10	0.30	-0.09
Portugal	4	0.26	4	0.15	0.11
Singapore	16	0.71	36	1.12	-0.41
Spain	26	3.11	25	2.26	0.85
Sweden	44	2.43	52	2.78	-0.34
Switzerland	42	5.68	52	7.96	-2.28
UK	109	15.90	103	13.08	2.82
Totals	1028	100.00	1493	100.00	

INFORMATION

Index Universe

FTSE Developed ex US Index

Index Launch

28 November 2005

Base Date

30 September 2005

Base Value

5000

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in March

ICB Supersector Breakdown

		FTSE RAFI Developed ex US 1000		FTSE Developed Ex US		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	64	4.05	108	9.17	-5.12
1510	Telecommunications	30	5.54	42	4.11	1.43
2010	Health Care	50	6.63	104	11.49	-4.87
3010	Banks	85	16.20	91	11.67	4.52
3020	Financial Services	44	3.01	61	3.74	-0.73
3030	Insurance	54	6.61	59	5.34	1.27
3510	Real Estate	57	2.10	105	2.27	-0.18
4010	Automobiles and Parts	42	5.78	53	3.95	1.84
4020	Consumer Products and Services	49	3.36	85	5.15	-1.78
4030	Media	12	0.68	22	1.17	-0.49
4040	Retailers	25	1.14	41	1.61	-0.48
4050	Travel and Leisure	27	0.72	55	1.34	-0.62
4510	Food, Beverage and Tobacco	43	3.82	77	4.38	-0.56
4520	Personal Care, Drug and Grocery Stores	31	2.56	46	2.43	0.12
5010	Construction and Materials	39	2.55	59	2.57	-0.02
5020	Industrial Goods and Services	181	12.09	260	14.85	-2.75
5510	Basic Resources	50	5.76	56	3.71	2.04
5520	Chemicals	41	2.60	63	2.43	0.17
6010	Energy	54	10.22	46	5.46	4.76
6510	Utilities	50	4.58	60	3.15	1.43
Totals		1028	100.00	1493	100.00	

Index Characteristics

Attributes	FTSE RAFI Developed ex US 1000	FTSE Developed Ex US
Number of constituents	1028	1493
Dividend Yield %	3.73	2.93
Constituent (Wgt %)		
Average	0.10	0.07
Largest	2.59	2.17
Median	0.04	0.02
Top 10 Holdings (Wgt %)	12.36	13.47



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