

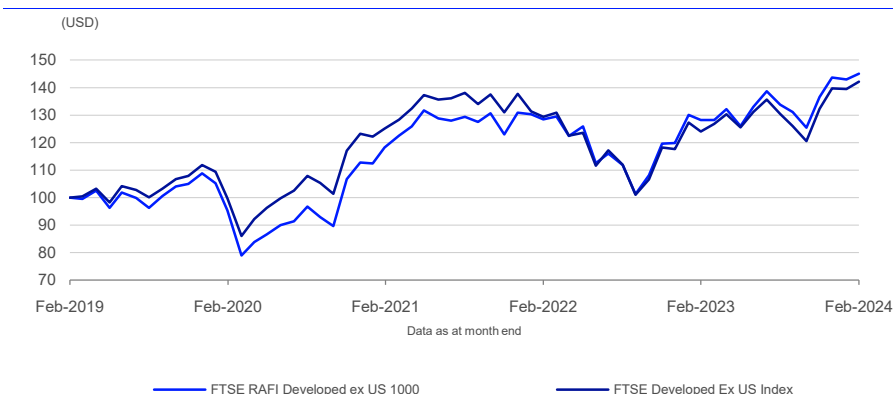
FTSE RAFI™ Developed ex US 1000 Index

Data as at: 29 February 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	6.2	8.4	1.0	13.2	22.8	45.1	7.1	7.7	12.4	16.0	19.8
FTSE Developed Ex US Index	7.5	9.1	1.8	14.7	13.7	42.2	4.4	7.3	11.7	15.6	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 % (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	1.0	0.4	0.4	0.3	-9.7	-26.5	-38.4	-41.1
FTSE Developed Ex US Index	1.2	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	ICB Sector	FTSE RAFI Developed ex US 1000 (Wgt %)	FTSE Developed Ex US (Wgt %)	Diff %
Shell	United Kingdom	Oil, Gas and Coal	2.24	1.02	1.23
Samsung Electronics	South Korea	Telecommunications Equipment	1.38	1.30	0.08
TotalEnergies SE	France	Oil, Gas and Coal	1.29	0.69	0.59
Toyota Motor	Japan	Automobiles and Parts	1.19	1.43	-0.24
BP	United Kingdom	Oil, Gas and Coal	1.06	0.48	0.58
HSBC Hldgs	United Kingdom	Banks	1.04	0.75	0.29
Mitsubishi UFJ Financial	Japan	Banks	1.01	0.59	0.42
Allianz SE	Germany	Nonlife Insurance	0.93	0.54	0.39
Nestle	Switzerland	Food Producers	0.87	1.38	-0.50
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	0.79	1.04	-0.25
Totals			11.80	9.22	

Country Breakdown

	FTSE RAFI Developed ex US 1000		FTSE Developed Ex US		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	58	4.60	109	6.60	-2.00
Austria	7	0.31	8	0.17	0.14
Belgium	13	0.81	15	0.77	0.04
Canada	94	8.92	49	8.32	0.60
Denmark	15	1.12	18	2.82	-1.70
Finland	18	1.17	15	0.86	0.31
France	68	9.47	71	9.71	-0.24
Germany	63	9.54	73	7.16	2.38
Hong Kong	28	1.20	76	1.88	-0.68
Ireland	4	0.16	5	0.23	-0.07
Israel	7	0.27	30	0.56	-0.29
Italy	29	4.07	34	2.37	1.70
Japan	264	22.48	511	22.48	-0.01
Korea	65	4.68	157	4.49	0.19
Netherlands	27	2.68	31	4.14	-1.45
New Zealand	2	0.03	15	0.26	-0.23
Norway	12	0.60	18	0.54	0.06
Poland	5	0.26	10	0.29	-0.03
Portugal	4	0.23	4	0.15	0.08
Singapore	14	0.74	35	1.05	-0.31
Spain	26	3.03	24	2.14	0.89
Sweden	43	2.43	55	2.79	-0.36
Switzerland	43	5.83	52	7.78	-1.94
UK	118	15.35	105	12.43	2.91
Totals	1027	100.00	1520	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	63	4.73	104	9.01	-4.28
1510	Telecommunications	34	5.53	46	4.09	1.44
2010	Health Care	51	6.34	107	11.00	-4.66
3010	Banks	84	15.85	92	11.15	4.70
3020	Financial Services	49	3.22	67	3.63	-0.41
3030	Insurance	54	7.52	60	5.28	2.24
3510	Real Estate	57	2.13	105	2.33	-0.19
4010	Automobiles and Parts	40	6.64	54	4.55	2.09
4020	Consumer Products and Services	49	3.48	91	5.57	-2.10
4030	Media	12	0.78	23	1.18	-0.40
4040	Retailers	28	1.31	42	1.66	-0.36
4050	Travel and Leisure	28	0.79	55	1.48	-0.69
4510	Food, Beverage and Tobacco	42	3.86	79	4.65	-0.79
4520	Personal Care, Drug and Grocery Stores	30	2.51	48	2.48	0.03
5010	Construction and Materials	36	2.83	63	2.74	0.09
5020	Industrial Goods and Services	176	12.22	260	14.83	-2.61
5510	Basic Resources	54	4.75	56	3.54	1.20
5520	Chemicals	40	2.63	62	2.58	0.05
6010	Energy	49	8.62	45	5.20	3.42
6510	Utilities	51	4.27	61	3.05	1.22
Totals		1027	100.00	1520	100.00	

Index Characteristics

Attributes	FTSE RAFI Developed ex US 1000	FTSE Developed Ex US
Number of constituents	1027	1520
Dividend Yield %	3.67	2.90
Constituent (Wgt %)		
Average	0.10	0.07
Largest	2.24	1.84
Median	0.04	0.02
Top 10 Holdings (Wgt %)	11.81	12.91



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