



FTSE RAFI Developed Low Volatility Custom Screened Index

27 July 2024

Indicative Index Weight Data as at Closing on 26 July 2024

Constituent	Index weight (%)	Country/Market	Constituent	Index weight (%)	Country/Market	Constituent	Index weight (%)	Country/Market
3M Company	0.84	USA	Charter Communications Inc. Cl A	0.44	USA	General Mills	0.27	USA
A2A	0.02	ITALY	Chesapeake Energy	0.02	USA	Generali	0.4	ITALY
Abbott Laboratories	0.16	USA	Chevron	2.5	USA	Genuine Parts	0.13	USA
AbbVie Inc	1.48	USA	Chubb Ltd	0.75	USA	Gilead Sciences	0.67	USA
Advance Auto Parts	0.07	USA	Chubu Elec Power	0.07	JAPAN	Givaudan N	0.14	SWITZERLAND
Aflac	0.1	USA	Cincinnati Fin Cp	0.04	USA	Grainger (W W)	0.12	USA
AGNC Investment	0.09	USA	Clorox	0.08	USA	Graphic Packaging Holding	0.06	USA
Ahold Delhaize	0.44	NETHERLANDS	CLP Holdings	0.06	HONG KONG	Grifols	0.04	SPAIN
Air Liquide	0.47	FRANCE	Coca Cola Europacific Partners plc	0.09	USA	Grifols S.A. Cl B	0.02	SPAIN
Air Products & Chemicals Inc	0.07	USA	Cognizant Tech Solutions	0.22	USA	Groupe Bruxelles Lambert	0.06	BELGIUM
Akamai Technologies	0.06	USA	Coles Group	0.11	AUSTRALIA	GSK	0.81	UNITED KINGDOM
Albertsons Companies	0.1	USA	Coloplast B	0.04	DENMARK	Hang Seng Bank	0.05	HONG KONG
Alexandria Real Estate Equity	0.09	USA	Compass Group	0.29	UNITED KINGDOM	Hannover Rueck SE	0.13	GERMANY
Alimentation Couche Tard Inc	0.29	CANADA	ConAgra Brands Inc	0.14	USA	Hasbro	0.08	USA
Allstate Corp	0.55	USA	Cons Edison Holding	0.32	USA	Healthcare Realty Trust Inc	0.02	USA
Alstom	0.08	FRANCE	Corteva	0.05	USA	Heineken Holding	0.06	NETHERLANDS
Amdocs	0.05	USA	Costco Wholesale Corp	1.34	USA	Heineken NV	0.11	NETHERLANDS
American Elec Power Com	0.46	USA	Coterra Energy Inc	0.11	USA	Henry Schein	0.08	USA
Amgen Corp	0.9	USA	Credicorp	0.11	USA	Hologic Inc	0.08	USA
Amphenol Corp A	0.17	USA	Crown Castle Inc	0.26	USA	Home Depot	0.35	USA
Ampol	0.05	AUSTRALIA	CVS Health Corporation	1.41	USA	Hong Kong & China Gas	0.04	HONG KONG
Annaly Capital Management	0.11	USA	Daito Trust Constuction	0.07	JAPAN	Hormel Foods	0.06	USA
Archer Daniels Midland	0.4	USA	Danone	0.38	FRANCE	HSBC Hldgs	1.76	UNITED KINGDOM
Assa Abloy B	0.1	SWEDEN	Danske Bank A/S	0.19	DENMARK	Humana	0.35	USA
Associated British Foods	0.08	UNITED KINGDOM	DaVita	0.09	USA	Hunt (JB) Transport Services	0.06	USA
Assurant	0.09	USA	DCC	0.08	UNITED KINGDOM	Huntington Ingalls Industries	0.09	USA
AT&T	2.09	USA	Deutsche Telekom	1.09	GERMANY	Hydro One	0.07	CANADA
Atmos Energy	0.1	USA	Dexus Property Group	0.01	AUSTRALIA	Industrivarden AB C Free	0.03	SWEDEN
Aurizon Holdings	0.05	AUSTRALIA	Digital Realty Trust	0.24	USA	Industrivarden AB Ser A	0.03	SWEDEN
Autonation	0.12	USA	Direct Line Insurance Group	0.05	UNITED KINGDOM	Ingredion	0.07	USA
Avery Dennison Corp	0.08	USA	Disney (Walt) Company	0.94	USA	Insurance Australia Group	0.1	AUSTRALIA
Axis Capital Holdings	0.05	USA	DNB Bank ASA	0.04	NORWAY	International Bus Machns.	1.35	USA
B&M European Value Retail	0.06	UNITED KINGDOM	Dollar General	0.17	USA	International Paper	0.31	USA
BAE Systems	0.35	UNITED KINGDOM	Dollar Tree	0.15	USA	Intertek Group	0.06	UNITED KINGDOM
Ball Corp	0.12	USA	Duke Energy Corp	0.19	USA	Intl Flavours & Fragrances	0.21	USA
Baloise	0.07	SWITZERLAND	E.ON	0.37	GERMANY	Invitation Homes	0.06	USA
Barrick Gold	0.29	CANADA	East Japan Railway	0.21	JAPAN	Iron Mountain	0.17	USA
Baxter Intl	0.14	USA	Ebay	0.19	USA	ISS	0.04	DENMARK
Bayer AG	0.49	GERMANY	Elanco Animal Health	0.05	USA	J M Smucker	0.11	USA
BCE Inc	0.13	CANADA	Emera Inc	0.11	CANADA	Japan Post Bank	0.11	JAPAN
Becton Dickinson	0.27	USA	Enagas	0.05	SPAIN	Japan Post Holdings	0.29	JAPAN
Berkeley Group Holdings	0.07	UNITED KINGDOM	Endeavour Group	0.01	AUSTRALIA	Japan Post Insurance	0.06	JAPAN
Berkley W R	0.09	USA	Endesa	0.1	SPAIN	Jardine Matheson Holdings	0.03	HONG KONG
Berkshire Hathaway B	4.02	USA	Enel	0.95	ITALY	Jeronimo Martins	0.04	PORTUGAL
Berkshire Hathaway -CL A	1.59	USA	EQT Corporation	0.06	USA	Johnson & Johnson	2.1	USA
Berry Global Group	0.1	USA	Equity Residential	0.17	USA	Johnson Matthey	0.07	UNITED KINGDOM
Biogen	0.22	USA	Essity Aktiebolag B	0.16	SWEDEN	Juniper Networks	0.07	USA
BJ's Wholesale Club Holdings	0.11	USA	Everest Group Ltd	0.11	USA	Kansai Elec Power	0.12	JAPAN
BOC Hong Kong (Holdings)	0.11	HONG KONG	Evonik Industries AG	0.09	GERMANY	Kao	0.2	JAPAN
Booz Allen Hamilton	0.07	USA	Expeditors Intl Washington	0.09	USA	KDDI Corp	0.39	JAPAN
Brambles	0.09	AUSTRALIA	Extra Space Storage	0.06	USA	Kellanova	0.12	USA
Bristol Myers Squibb	0.66	USA	Exxon Mobil Corporation	4.01	USA	Kepco	0.06	KOREA
Bunge Global SA	0.25	USA	Fairfax Financial Holdings	0.23	CANADA	Kerry Group 'A'	0.02	IRELAND
Bunzl	0.1	UNITED KINGDOM	First American Financial	0.08	USA	Kesko B	0.06	FINLAND
C.H. Robinson Worldwide	0.11	USA	Firstenergry Corp.	0.24	USA	Keurig Dr Pepper	0.2	USA
Camden Property	0.07	USA	FNF Group	0.17	USA	Kimberly-Clark	0.3	USA
Campbell Soup	0.08	USA	Fortis Inc	0.2	CANADA	Kinder Morgan	0.52	USA
Canadian Apartment Props REIT	0.06	CANADA	Fortrea	0.02	USA	Kingfisher	0.14	UNITED KINGDOM
Canadian National Railway	0.07	CANADA	Fox Corporation Class A	0.1	USA	Kirin Holdings Co. Ltd.	0.11	JAPAN
Canon	0.31	JAPAN	Fox Corporation Class B	0.04	USA	Knight-Swift Transportation Holdings	0.06	USA
Cardinal Health	0.44	USA	Fresenius Medical Care	0.15	GERMANY	Kone B	0.12	FINLAND
Carlsgberg (B)	0.08	DENMARK	Fresenius SE & Co KGaA	0.27	GERMANY	Kraft Heinz	0.3	USA
Carrefour	0.16	FRANCE	FUJIFILM Holdings	0.19	JAPAN	Kroger	0.51	USA
Cencora Inc	0.55	USA	Galp Energia SGPS SA	0.17	PORTUGAL	Kuehne & Nagel International	0.09	SWITZERLAND
Central Japan Railway	0.2	JAPAN	Garmin Ltd	0.12	USA	L3Harris Technologies	0.25	USA
CF Industries Holdings	0.07	USA	Gen Digital Inc	0.11	USA	Labcorp Holdings Inc	0.15	USA
CGI	0.1	CANADA	General Dynamics Corp	0.44	USA			

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LEG Immobilien AG	0.09	GERMANY
Leidos Holdings	0.14	USA
Lenovo Group	0.14	HONG KONG
Liberty Global Ltd	0.09	USA
Liberty Global Ltd	0.06	USA
Liberty Live CL A	0.01	USA
Liberty Live CL C	0.01	USA
LIBERTY SIRIUSXM SERIES A	0.02	USA
LIBERTY SIRIUSXM SERIES C	0.03	USA
Link Real Estate Investment Trust	0.03	HONG KONG
Loblaw Companies	0.16	CANADA
L'Oreal	0.26	FRANCE
LY	0.05	JAPAN
Mandatum	0.02	FINLAND
Market Group Inc	0.13	USA
McCormick & Co	0.02	USA
McDonalds Corp	0.54	USA
McKesson	1.02	USA
Medibank Private	0.06	AUSTRALIA
Medtronic plc	0.72	USA
Meiji Holdings	0.07	JAPAN
Merck & Co	1.22	USA
Metro Inc.	0.11	CANADA
Mid-America Apartment Comm	0.09	USA
Mizuho Financial Group	0.79	JAPAN
Moderna	0.07	USA
Molson Coors Beverage Company	0.1	USA
Mondelez International Inc.	0.3	USA
Mowi ASA	0.07	NORWAY
MS&AD Insurance Group Holdings	0.23	JAPAN
MTR Corp	0.03	HONG KONG
Muenchener Rueckversicherungs Reg	0.15	GERMANY
Murphy USA	0.08	USA
National Grid	0.49	UNITED KINGDOM
NEC	0.19	JAPAN
Nestle	1.42	SWITZERLAND
NetApp	0.03	USA
New York Community Bancorp	0.04	USA
Newmont Corporation	0.41	USA
Nippon Telegraph and Telephone	0.41	JAPAN
Nordea Bank Abp	0.57	FINLAND
Northrop Grumman Corp	0.35	USA
NVR Inc	0.1	USA
OGE Energy	0.08	USA
Oji Holdings	0.02	JAPAN
Old Republic Intl	0.1	USA
Omega Healthcare Investors	0.02	USA
Omnicom Group	0.18	USA
Ono Pharmaceutical	0.05	JAPAN
Open Text Corp	0.03	CANADA
Oracle Corp.	0.52	USA
Orange	0.4	FRANCE
Organon	0.03	USA
Orkla A	0.05	NORWAY
Otis Worldwide	0.12	USA
Oversea-Chinese Banking	0.16	SINGAPORE
Paccar	0.3	USA
Packaging Corp of America	0.12	USA
Parkland Corporation	0.06	CANADA

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Pearson	0.09	UNITED KINGDOM
Pepsico	1.05	USA
Perrigo Company plc	0.05	USA
Persimmon	0.11	UNITED KINGDOM
Pfizer	1.61	USA
Phillips 66	0.56	USA
Phoenix Group Holdings	0.07	UNITED KINGDOM
Pluxee	0.01	FRANCE
Progressive Corp	0.47	USA
Proximus	0.04	BELGIUM
Prysman	0.14	ITALY
Public Svc Enterprise Group	0.29	USA
Quest Diagnostics	0.13	USA
Ramsay Health Care	0.05	AUSTRALIA
Realty Income	0.18	USA
Redeia Corporation	0.08	SPAIN
Regeneron Phar	0.31	USA
Reliance Inc	0.11	USA
Rentokil Initial	0.02	UNITED KINGDOM
Revvity Inc	0.02	USA
Rio Tinto Ltd.	0.08	AUSTRALIA
Roper Technologies	0.13	USA
Royal KPN	0.14	NETHERLANDS
RPM Inc	0.07	USA
Sainsbury (J)	0.1	UNITED KINGDOM
Sampo Oyj	0.22	FINLAND
Sanofi	1.05	FRANCE
Saputo	0.04	CANADA
Schindler Holding (Cert)	0.06	SWITZERLAND
Schindler Holding (Reg)	0.03	SWITZERLAND
Seagate Technology Holdings PLC	0.15	USA
Secom	0.09	JAPAN
Securitas AB B	0.08	SWEDEN
Segro	0.1	UNITED KINGDOM
Seven & I Holdings	0.23	JAPAN
SG Holdings	0.03	JAPAN
SGS S.A.	0.11	SWITZERLAND
Shinhan Financial Group	0.21	KOREA
Siemens Energy	0.28	GERMANY
Singapore Airlines	0.06	SINGAPORE
Singapore Telecommunications	0.19	SINGAPORE
Sodexo	0.08	FRANCE
SoftBank	0.29	JAPAN
Solventum Corporation	0.09	USA
Sonic Healthcare	0.07	AUSTRALIA
Sonoco Products	0.04	USA
Southwestern Energy	0.03	USA
SS&C Technologies Holdings	0.08	USA
Starwood Property Trust Inc.	0.08	USA
STERIS plc	0.07	USA
Sun Hung Kai Properties	0.12	HONG KONG
Svenska Handelsbk B	0.01	SWEDEN
Svenska Handelsbnk A	0.21	SWEDEN
Swatch Group AG BR	0.06	SWITZERLAND
Swatch Group AG Reg.	0.02	SWITZERLAND
Swedbank AB Series A	0.28	SWEDEN
Swiss Life	0.28	SWITZERLAND
Swiss Prime Site	0.01	SWITZERLAND
Swiss Re	0.43	SWITZERLAND
Swisscom	0.14	SWITZERLAND

Constituent	Index weight (%)	Country/Market
Taisei	0.08	JAPAN
Takeda Pharmaceutical	0.49	JAPAN
Take-Two Interactive Software	0.02	USA
Talanx AG	0.02	GERMANY
Target Corp	0.69	USA
TC Energy	0.48	CANADA
Tele2 AB	0.11	SWEDEN
Telenor A/S	0.11	NORWAY
Teleperformance	0.02	FRANCE
Telia Co AB	0.19	SWEDEN
Telus Corporation	0.08	CANADA
Tesco	0.35	UNITED KINGDOM
Thales	0.09	FRANCE
TJX Companies	0.41	USA
Tokio Marine Holdings	0.52	JAPAN
Tokyo Gas	0.02	JAPAN
TotalEnergies SE	1.69	FRANCE
Tractor Supply	0.09	USA
Transurban Group	0.03	AUSTRALIA
Travelers Cos Inc.	0.55	USA
Tyson Foods Inc A	0.33	USA
UCB Cap	0.14	BELGIUM
UGI Corp Hlds	0.07	USA
Umicore	0.05	BELGIUM
Unilever	1.17	UNITED KINGDOM
Union Pacific Corp	0.14	USA
United Overseas Bank	0.04	SINGAPORE
United Parcel Service	0.6	USA
United Utilities Group	0.08	UNITED KINGDOM
Unitedhealth Group	0.6	USA
UPM-Kymmene	0.2	FINLAND
Verizon Communications	2.32	USA
Viatrix	0.23	USA
Vivendi	0.1	FRANCE
Vonovia SE	0.35	GERMANY
Walgreens Boots Alliance	0.26	USA
Walmart	2.26	USA
WEC Energy Group	0.05	USA
Wesfarmers	0.24	AUSTRALIA
West Japan Railway	0.11	JAPAN
Western Union	0.08	USA
Weston (George)	0.11	CANADA
Williams Cos	0.38	USA
Willis Towers Watson plc	0.18	USA
WK Kellogg Co	0.01	USA
Wolters Kluwer CVA	0.12	NETHERLANDS
Woolworths Group	0.14	AUSTRALIA
WSP Global	0.07	CANADA
Yamato Holdings	0.04	JAPAN
Yara International	0.08	NORWAY
Yum Brands	0.11	USA
Zimmer Biomet Holdings	0.03	USA
Zurich Insurance Group	0.72	SWITZERLAND

Data Explanation

Weights

Weights data is indicative, as values have been rounded up or down to two decimal points. Where very small values are concerned, which would display as 0.00 using this rounding method, these weights are shown as <0.005.

Timing of data

Constituents & Weights are generally published in arrears and contain the data as at the most recent quarter-end. However, some spreadsheets are updated on a more frequent basis. Please refer to the data date shown.

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