

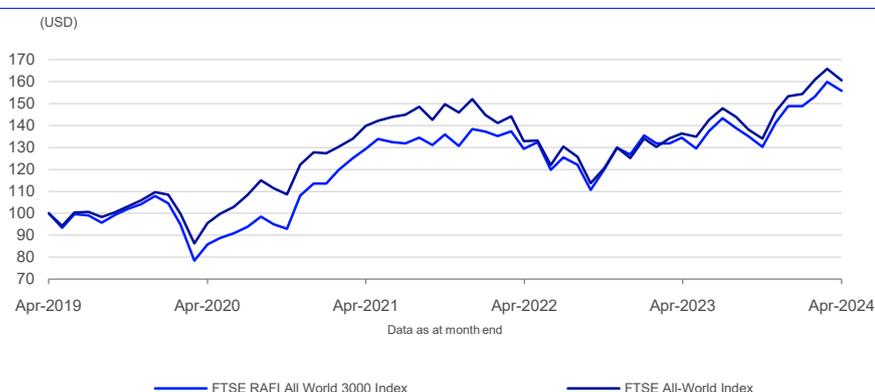
# FTSE RAFI™ All-World 3000 Index

Data as at: 30 April 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 All-World 3000 Index comprises 3000 companies with the largest RAFI fundamental scores selected from the FTSE Global All Cap 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 All-World 3000 Index	4.7	19.6	4.7	16.0	20.4	55.9	6.4	9.3	9.7	14.7	19.1
FTSE All-World Index	4.1	19.8	4.7	17.8	14.9	60.6	4.7	9.9	9.8	15.4	17.8

\* 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 All-World 3000 Index	2.5	-5.2	13.5	22	-11.4	22.8	5.2	21.9	-8.4	17.4
FTSE All-World Index	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI All-World 3000 Index	1.6	0.4	0.5	0.5	-10.0	-22.4	-38.0	-38.0
FTSE All-World Index	1.8	0.3	0.6	0.6	-10.4	-26.0	-33.7	-33.7

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

Drawdown - based on daily data

## FEATURES

### Coverage

Companies with the top 3000 RAFI fundamental scores, selected from FTSE Global All Cap 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](http://www.ftserussell.com) for a full explanation of the FTSE RAFI methodology.

## Top 10 Constituents - FTSE RAFI All-World 3000 Index

Constituent	Country/Market	ICB Sector	FTSE RAFI All World 3000 (Wgt %)	FTSE All-World (Wgt %)	Diff %
Exxon Mobil Corporation	United States	Oil, Gas and Coal	1.09	0.67	0.42
Shell	United Kingdom	Oil, Gas and Coal	1.02	0.33	0.69
JPMorgan Chase & Co	United States	Banks	0.95	0.78	0.17
Apple Inc.	United States	Technology Hardware and Equipment	0.94	3.52	-2.58
Microsoft Corp	United States	Software and Computer Services	0.93	4.10	-3.18
Amazon.Com	United States	Retailers	0.79	2.23	-1.45
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	0.77	0.73	0.05
Chevron	United States	Oil, Gas and Coal	0.63	0.39	0.24
Verizon Communications	United States	Telecommunications Service Providers	0.63	0.24	0.39
Bank of America	United States	Banks	0.60	0.36	0.24
<b>Totals</b>			<b>8.35</b>	<b>13.35</b>	

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI All World 3000		FTSE All-World		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	254	10.09	422	26.01	-15.92
1510	Telecommunications	85	4.63	129	2.76	1.87
2010	Health Care	180	8.09	350	10.75	-2.66
3010	Banks	267	12.62	272	7.12	5.50
3020	Financial Services	169	4.59	211	4.40	0.19
3030	Insurance	127	4.76	129	3.08	1.68
3510	Real Estate	202	2.85	243	2.25	0.60
4010	Automobiles and Parts	87	3.66	134	2.49	1.16
4020	Consumer Products and Services	160	2.55	186	2.78	-0.22
4030	Media	41	0.95	70	1.23	-0.28
4040	Retailers	99	4.03	113	5.33	-1.30
4050	Travel and Leisure	80	1.12	120	1.83	-0.72
4510	Food, Beverage and Tobacco	120	3.96	216	3.45	0.52
4520	Personal Care, Drug and Grocery Stores	74	2.94	107	2.05	0.89
5010	Construction and Materials	119	1.89	158	1.37	0.53
5020	Industrial Goods and Services	470	11.03	633	11.85	-0.83
5510	Basic Resources	137	3.82	200	1.91	1.91
5520	Chemicals	95	2.08	185	1.61	0.47
6010	Energy	183	9.70	183	4.84	4.86
6510	Utilities	161	4.64	233	2.89	1.75
<b>Totals</b>		<b>3110</b>	<b>100.00</b>	<b>4294</b>	<b>100.00</b>	

## INFORMATION

## Index Universe

FTSE Global All Cap Index

## Base Date

26 March 2008

## Base Value

5000

## Index Calculation

Real-time and end-of-day indexes available

## End-of-Day Distribution

Via FTP and email

## Currency

USD, EUR, GBP, JPY, AUD, Local

## Review Dates

Annually in March

## Country/Market Breakdown

Country/Market	FTSE RAFI All World 3000		FTSE All-World		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	77	2.03	108	1.87	0.16
Austria	8	0.12	7	0.05	0.07
Belgium	16	0.31	15	0.24	0.07
Brazil	60	1.33	82	0.57	0.76
Canada	126	4.04	48	2.39	1.65
Chile	5	0.04	21	0.06	-0.02
China	209	3.85	1241	2.89	0.96
Colombia	-	-	3	0.01	-0.01
Czech Rep.	-	-	4	0.01	-0.01
Denmark	23	0.45	18	0.83	-0.38
Egypt	-	-	3	0.01	-0.01
Finland	22	0.51	14	0.24	0.27
France	79	3.87	69	2.75	1.12
Germany	73	3.63	70	2.03	1.60
Greece	-	-	28	0.06	-0.06
Hong Kong	35	0.53	72	0.53	0.00
Hungary	-	-	4	0.03	-0.03
Iceland	-	-	11	0.01	-0.01
India	69	1.20	228	2.21	-1.01
Indonesia	9	0.12	42	0.19	-0.07
Ireland	5	0.08	5	0.07	0.01
Israel	12	0.13	30	0.15	-0.02
Italy	38	1.54	35	0.70	0.84
Japan	373	9.25	505	6.27	2.98
Korea	77	1.73	159	1.28	0.44
Kuwait	-	-	9	0.08	-0.08
Malaysia	9	0.07	39	0.18	-0.10
Mexico	16	0.28	38	0.31	-0.03
Netherlands	34	1.09	31	1.16	-0.07
New Zealand	3	0.02	15	0.07	-0.06
Norway	19	0.35	17	0.15	0.19
Pakistan	-	-	1	0.00	0.00
Philippines	-	-	24	0.07	-0.07
Poland	7	0.09	10	0.08	0.01
Portugal	5	0.11	4	0.04	0.07
Qatar	-	-	17	0.09	-0.09
Romania	-	-	7	0.02	-0.02
Saudi Arabia	25	0.29	60	0.47	-0.18
Singapore	24	0.31	36	0.32	-0.01
South Africa	37	0.41	40	0.31	0.11
Spain	31	1.27	25	0.66	0.61
Sweden	61	1.00	52	0.77	0.24
Switzerland	51	2.12	52	2.12	0.00
Taiwan	83	1.64	122	1.83	-0.19
Thailand	28	0.33	50	0.19	0.15
Turkiye	14	0.19	109	0.13	0.06
UAE	-	-	31	0.16	-0.16
UK	130	6.39	103	3.73	2.66
USA	1217	49.27	580	61.61	-12.35
<b>Totals</b>	<b>3110</b>	<b>100.00</b>	<b>4294</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE RAFI All World 3000	FTSE All-World
Number of constituents	3110	4294
Dividend Yield %	3.24	2.00
Constituent (Wgt %)		
Average	0.03	0.02
Largest	1.09	4.10
Median	0.01	0.00
Top 10 Holdings (Wgt %)	8.36	19.21



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info@ftserussell.com

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
call your regional Client Services Team office:

**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659