

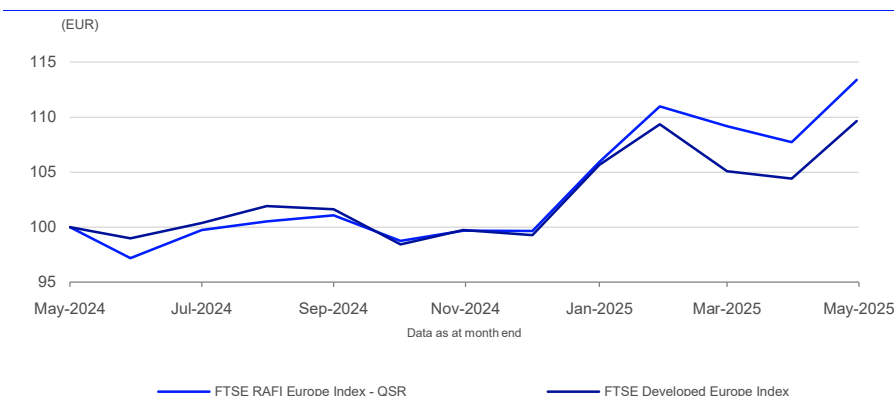
FTSE RAFI™ Europe Index - QSR

Data as at: 30 May 2025

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 Europe Index - QSR comprises European stocks with the largest RAFI fundamental scores selected from the FTSE RAFI Developed ex US 1000 Index. Weighting changes and constituent additions arising from the annual review will be implemented in four stages, using data as of the close of the last business day of February and the close of the first Friday of June, September and December.

1-Year Performance - Total Return



Index Characteristics

Attributes	FTSE RAFI Europe Index - QSR	FTSE Developed Europe
Number of constituents	523	508
Dividend Yield %	4.00	3.09
Constituent (Wgt %)		
Average	0.19	0.20
Largest	3.48	2.65
Median	0.08	0.08
Top 10 Holdings (Wgt %)	17.46	18.96

FEATURES

Coverage

The index covers the following markets: Austria, Belgium/Luxembourg, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland and the UK.

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, both real time and end-of-day.

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 Europe Index - QSR

Constituent	Country/Market	ICB Sector	FTSE RAFI Europe Index - QSR (Wgt %)	FTSE Developed Europe (Wgt %)	Diff %
Shell	United Kingdom	Oil, Gas and Coal	3.48	1.61	1.87
TotalEnergies SE	France	Oil, Gas and Coal	1.91	0.91	1.01
HSBC Hldgs	United Kingdom	Banks	1.79	1.68	0.11
Nestle	Switzerland	Food Producers	1.76	2.20	-0.44
BP	United Kingdom	Oil, Gas and Coal	1.65	0.63	1.02
Allianz SE	Germany	Nonlife Insurance	1.44	1.22	0.22
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	1.43	1.79	-0.36
BNP Paribas	France	Banks	1.34	0.70	0.64
Banco Santander	Spain	Banks	1.34	0.95	0.39
Deutsche Telekom	Germany	Telecommunications Service Providers	1.32	0.99	0.32
Totals			17.46	12.68	

Country/Market Breakdown

Country/Market	FTSE RAFI Europe Index - QSR		FTSE Developed Europe		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	8	0.63	6	0.38	0.26
Belgium	14	1.33	13	1.60	-0.27
Denmark	16	1.61	18	3.41	-1.80
Finland	19	2.20	14	1.57	0.63
France	68	16.26	62	15.98	0.27
Germany	69	17.07	67	15.42	1.65
Ireland	5	0.37	5	0.51	-0.14
Italy	33	7.23	37	5.20	2.03
Netherlands	32	4.86	30	6.56	-1.70
Norway	15	1.39	15	0.96	0.43
Poland	6	0.41	10	0.61	-0.20
Portugal	5	0.44	5	0.28	0.16
Spain	26	5.98	23	4.98	1.00
Sweden	47	4.16	53	4.90	-0.73
Switzerland	46	10.13	52	14.43	-4.30
UK	114	25.92	98	23.22	2.70
Totals	523	100.00	508	100.00	

INFORMATION

Index Universe

European constituents of the FTSE RAFI Developed ex US 1000 Index

Index Launch

18 March 2013

Base Date

21 December 2012

Base Value

5000

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in March with implementation in March, June, September & December.

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI Europe Index - QSR		FTSE Developed Europe		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	22	2.75	22	8.54	-5.80
1510	Telecommunications	20	4.63	19	2.94	1.69
2010	Health Care	35	8.56	50	13.65	-5.09
3010	Banks	46	17.68	42	12.09	5.58
3020	Financial Services	30	3.06	29	4.28	-1.23
3030	Insurance	31	7.63	29	6.45	1.18
3510	Real Estate	21	1.27	21	1.11	0.15
4010	Automobiles and Parts	14	4.13	13	1.87	2.26
4020	Consumer Products and Services	32	3.02	25	5.24	-2.21
4030	Media	12	0.77	12	1.15	-0.38
4040	Retailers	10	0.76	10	0.95	-0.19
4050	Travel and Leisure	12	0.72	9	0.62	0.09
4510	Food, Beverage and Tobacco	23	5.86	27	6.37	-0.50
4520	Personal Care, Drug and Grocery Stores	15	3.07	13	2.83	0.23
5010	Construction and Materials	22	3.63	22	3.41	0.21
5020	Industrial Goods and Services	84	9.91	88	15.16	-5.26
5510	Basic Resources	22	3.75	18	1.99	1.76
5520	Chemicals	22	2.58	17	2.32	0.26
6010	Energy	23	10.09	16	4.79	5.30
6510	Utilities	27	6.14	26	4.22	1.91
Totals		523	100.00	508	100.00	



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