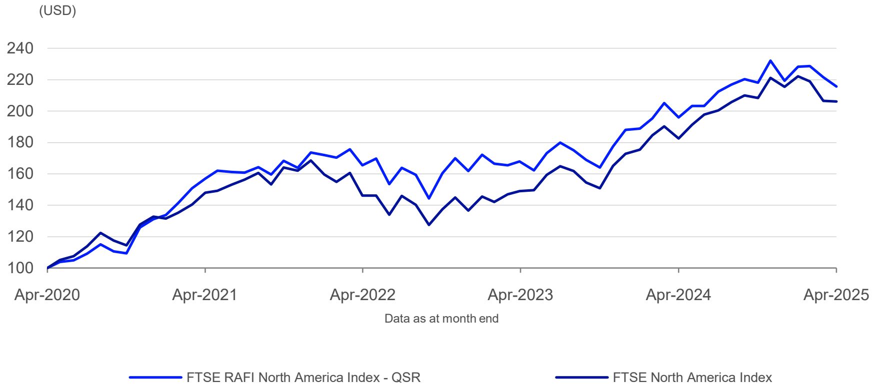
FTSE RAFI™ North America Index – QSR

Data as at: 30 April 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® North America Index – QSR Index is comprised of the FTSE RAFI US 1000 Index - QSR and the FTSE RAFI Canada Index - QSR constituents. 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.

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 North America Index - QSR	-5.5	-1.1	-1.7	10.0	30.3	115.6	9.2	16.6	15.9	15.7	16.2
FTSE North America Index	-7.2	-1.1	-4.3	12.9	41.0	106.1	12.1	15.6	18.8	16.7	16.3

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE RAFI North America Index - QSR	-4.1	18.7	16.2	-9	28.3	6.6	32.3	-6.7	16.1	16.7
FTSE North America Index	-0.4	12.4	21.8	-5.1	31.5	20.2	27	-19	26.6	24.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI North America Index - QSR	0.6	0.5	1.0	0.6	-15.4	-16.2	-19.3	-39.2
FTSE North America Index	0.7	0.6	1.0	0.8	-18.7	-18.7	-25.1	-34.4

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

FEATURES

Coverage

Constituents of the FTSE RAFI US 1000 Index - QSR and the FTSE RAFI Canada Index - QSR.

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, available 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 North America Index – QSR

Constituent	Country/Market	ICB Sector	FTSE RAFI North America Index - QSR (Wgt %)	FTSE North America (Wgt %)	Diff %
JPMorgan Chase & Co	United States	Banks	1.93	1.37	0.57
Apple Inc.	United States	Technology Hardware and Equipment	1.91	6.22	-4.31
Microsoft Corp	United States	Software and Computer Services	1.85	5.84	-3.99
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	1.82	1.40	0.42
Exxon Mobil Corporation	United States	Oil, Gas and Coal	1.75	0.92	0.83
Amazon.Com	United States	Retailers	1.48	3.44	-1.95
Verizon Communications	United States	Telecommunications Service Providers	1.28	0.37	0.91
AT&T	United States	Telecommunications Service Providers	1.22	0.39	0.83
Chevron	United States	Oil, Gas and Coal	1.08	0.44	0.64
Wells Fargo & Company	United States	Banks	1.07	0.46	0.60
Totals			**15.39**	**20.85**	

Country/Market Breakdown

	FTSE RAFI North America Index - QSR		FTSE North America		
Country/Market	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
Canada	106	7.88	48	3.89	3.99
USA	1053	92.12	538	96.11	-3.99
Totals	**1159**	**100.00**	**586**	**100.00**	

ICB Supersector Breakdown

		FTSE RAFI North America Index - QSR		FTSE North America		
ICB Code	**ICB Supersector**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
1010	Technology	102	12.66	87	34.12	-21.46
1510	Telecommunications	24	4.79	11	2.14	2.64
2010	Health Care	85	10.24	60	9.91	0.33
3010	Banks	64	9.85	22	4.37	5.47
3020	Financial Services	73	6.96	37	5.72	1.24
3030	Insurance	52	4.41	29	2.55	1.86
3510	Real Estate	89	3.21	35	2.21	1.00
4010	Automobiles and Parts	18	1.85	7	1.82	0.02
4020	Consumer Products and Services	60	1.57	19	1.51	0.06
4030	Media	19	1.32	13	1.71	-0.39
4040	Retailers	52	5.99	22	7.40	-1.41
4050	Travel and Leisure	37	1.40	21	2.01	-0.61
4510	Food, Beverage and Tobacco	38	4.03	23	2.60	1.42
4520	Personal Care, Drug and Grocery Stores	23	4.01	14	1.88	2.13
5010	Construction and Materials	37	0.95	8	0.68	0.27
5020	Industrial Goods and Services	184	10.59	88	11.03	-0.44
5510	Basic Resources	34	1.62	13	0.85	0.77
5520	Chemicals	23	1.29	9	0.85	0.43
6010	Energy	77	8.17	34	3.79	4.38
6510	Utilities	68	5.10	34	2.83	2.28
Totals		**1159**	**100.00**	**586**	**100.00**	

INFORMATION

Index Universe
FTSE Global All Cap Index

Index Launch
18 March 2013

Base Date
21 December 2012

Base Value
5000

Index Calculation
End-of-day

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.

Index Characteristics

Attributes	FTSE RAFI North America Index - QSR	FTSE North America
Number of constituents	1159	586
Dividend Yield %	2.55	1.42
Constituent (Wgt %)		
Average	0.09	0.17
Largest	1.93	6.22
Median	0.03	0.07
Top 10 Holdings (Wgt %)	15.38	31.10

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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