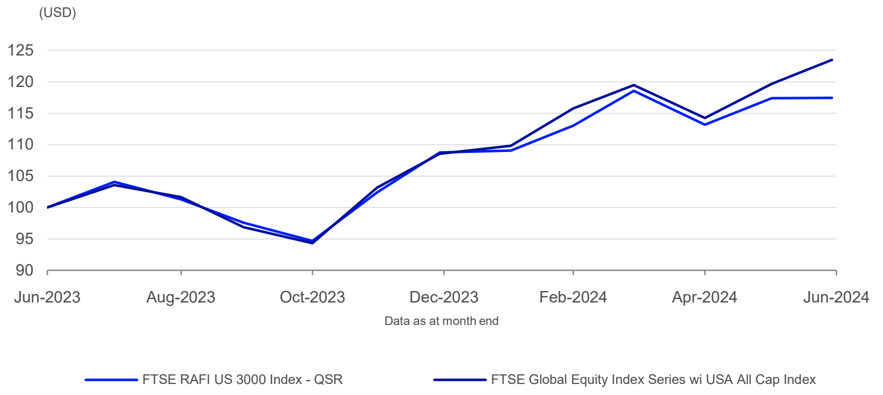
FTSE RAFI™ US 3000 Index - QSR

Data as at: 28 June 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 US 3000 Index - QSR comprises the 3000 US-listed companies with the largest RAFI fundamental scores. 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 US 3000 Index - QSR	FTSE USA All Cap Index
Number of constituents	3060	1732
Dividend Yield %	2.26	1.32
Constituent (Wgt %)		
Average	0.03	0.06
Largest	2.06	6.41
Median	0.00	0.01
Top 10 Holdings (Wgt %)	16.21	31.40

FEATURES

Coverage

Common stocks from the New York Stock Exchange and NASDAQ National Market System that meet the FTSE Global Equity Index Series screening criteria are eligible for consideration for the indexes.

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Liquidity

Stocks are screened to ensure that the indexes are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are 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 US 3000 Index - QSR

Constituent	ICB Sector	FTSE RAFI US 3000 Index - QSR (Wgt %)	FTSE USA All Cap Index (Wgt %)	Diff %
Apple Inc.	Technology Hardware and Equipment	2.06	5.91	-3.85
Microsoft Corp	Software and Computer Services	1.99	6.41	-4.42
JPMorgan Chase & Co	Banks	1.97	1.12	0.85
Exxon Mobil Corporation	Oil, Gas and Coal	1.94	1.00	0.94
Amazon.Com	Retailers	1.63	3.46	-1.83
Berkshire Hathaway B	Investment Banking and Brokerage Services	1.62	1.03	0.59
Verizon Communications	Telecommunications Service Providers	1.29	0.34	0.95
AT&T	Telecommunications Service Providers	1.25	0.26	0.99
Bank of America	Banks	1.25	0.52	0.73
Wells Fargo & Company	Banks	1.21	0.40	0.81
Totals		**16.21**	**20.45**	

ICB Supersector Breakdown - FTSE RAFI US 3000 Index - QSR

		FTSE RAFI US 3000 Index - QSR		FTSE USA All Cap Index		
ICB Code	**ICB Supersector**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
1010	Technology	353	14.66	228	35.52	-20.86
1510	Telecommunications	63	4.79	31	1.92	2.87
2010	Health Care	492	10.70	215	11.23	-0.53
3010	Banks	267	8.86	99	3.45	5.41
3020	Financial Services	149	6.54	94	4.86	1.67
3030	Insurance	91	3.97	60	2.17	1.79
3510	Real Estate	173	3.46	122	2.57	0.89
4010	Automobiles and Parts	40	1.85	24	1.47	0.37
4020	Consumer Products and Services	176	2.06	105	2.00	0.07
4030	Media	59	1.31	31	1.34	-0.04
4040	Retailers	111	6.29	60	7.06	-0.77
4050	Travel and Leisure	108	1.57	66	2.04	-0.48
4510	Food, Beverage and Tobacco	78	3.86	51	2.53	1.32
4520	Personal Care, Drug and Grocery Stores	39	3.32	25	1.70	1.62
5010	Construction and Materials	70	1.10	49	1.06	0.05
5020	Industrial Goods and Services	430	11.55	258	10.98	0.57
5510	Basic Resources	65	1.20	34	0.71	0.49
5520	Chemicals	43	1.25	31	1.00	0.26
6010	Energy	169	7.19	84	3.90	3.29
6510	Utilities	84	4.47	65	2.48	2.00
Totals		**3060**	**100.00**	**1732**	**100.00**	

INFORMATION

Index Universe

All common stocks from the New York Stock Exchange (NYSE) and NASDAQ National Market System

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.

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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