

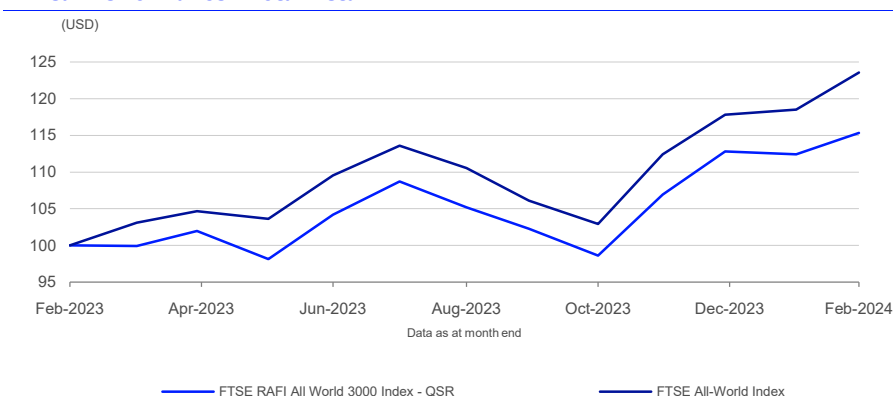
FTSE RAFI™ All-World 3000 Index - QSR

Data as at: 29 February 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 - QSR Index comprises 3000 companies with the largest RAFI fundamental scores selected from the FTSE Global All Cap 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 All World 3000 Index - QSR	FTSE All-World
Number of constituents	3096	4294
Dividend Yield %	3.15	1.97
Constituent (Wgt %)		
Average	0.03	0.02
Largest	1.07	4.33
Median	0.01	0.00
Top 10 Holdings (Wgt %)	8.75	19.11

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, 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 All-World 3000 Index - QSR

Constituent	Country	ICB Sector	FTSE RAFI All World 3000 Index - QSR (Wgt %)	FTSE All-World (Wgt %)	Diff %
Microsoft Corp	United States	Software and Computer Services	1.07	4.33	-3.26
JPMorgan Chase & Co	United States	Banks	1.06	0.76	0.30
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	0.98	0.75	0.23
Apple Inc.	United States	Technology Hardware and Equipment	0.95	3.75	-2.80
Amazon.Com	United States	Retailers	0.91	2.24	-1.33
Shell	United Kingdom	Oil, Gas and Coal	0.88	0.29	0.59
Exxon Mobil Corporation	United States	Oil, Gas and Coal	0.81	0.60	0.21
Meta Platforms Inc	United States	Software and Computer Services	0.75	1.53	-0.78
Wells Fargo & Company	United States	Banks	0.68	0.29	0.39
Verizon Communications	United States	Telecommunications Service Providers	0.67	0.24	0.43
Totals			8.76	14.78	

INFORMATION

Index Universe

FTSE Global All Cap 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.

Country Breakdown

	FTSE RAFI All World 3000 Index - QSR		FTSE All-World		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	79	2.05	109	1.88	0.17
Austria	8	0.14	8	0.05	0.09
Belgium	17	0.35	15	0.22	0.13
Brazil	58	1.30	83	0.61	0.70
Canada	126	3.80	49	2.37	1.43
Chile	6	0.04	21	0.06	-0.01
China	222	3.07	1237	2.66	0.41
Colombia	-	-	5	0.02	-0.02
Czech Rep.	-	-	5	0.01	-0.01
Denmark	20	0.46	18	0.80	-0.34
Egypt	-	-	3	0.01	-0.01
Finland	22	0.52	15	0.25	0.28
France	89	3.83	71	2.76	1.07
Germany	78	3.86	73	2.04	1.82
Greece	-	-	26	0.06	-0.06
Hong Kong	38	0.58	76	0.53	0.05
Hungary	-	-	4	0.03	-0.03
Iceland	-	-	10	0.01	-0.01
India	64	1.14	213	2.03	-0.89
Indonesia	10	0.16	42	0.21	-0.05
Ireland	5	0.07	5	0.06	0.00
Israel	11	0.14	30	0.16	-0.02
Italy	36	1.58	34	0.67	0.90
Japan	348	8.86	511	6.39	2.46
Korea	90	1.89	157	1.28	0.61
Kuwait	-	-	9	0.09	-0.09
Malaysia	11	0.09	39	0.17	-0.08
Mexico	15	0.29	39	0.30	-0.01
Netherlands	33	1.12	31	1.18	-0.05
New Zealand	4	0.03	15	0.07	-0.05
Norway	15	0.26	18	0.15	0.11
Pakistan	-	-	1	0.00	0.00
Philippines	-	-	26	0.08	-0.08
Poland	5	0.09	10	0.08	0.01
Portugal	5	0.09	4	0.04	0.05
Qatar	-	-	17	0.10	-0.10
Romania	-	-	6	0.01	-0.01
Saudi Arabia	16	0.23	56	0.46	-0.22
Singapore	22	0.35	35	0.30	0.05
South Africa	38	0.38	41	0.29	0.09
Spain	29	1.17	24	0.61	0.56
Sweden	62	1.10	55	0.79	0.30
Switzerland	52	2.29	52	2.21	0.08
Taiwan	84	1.47	119	1.71	-0.24
Thailand	29	0.32	50	0.19	0.12
Turkiye	14	0.16	104	0.12	0.04
UAE	-	-	31	0.17	-0.17
UK	141	6.29	105	3.54	2.76
USA	1194	50.43	587	62.18	-11.75
Totals	3096	100.00	4294	100.00	

ICB Supersector Breakdown

		FTSE RAFI All World 3000 Index - QSR		FTSE All-World		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	245	10.84	413	26.32	-15.49
1510	Telecommunications	90	5.06	134	2.83	2.23
2010	Health Care	178	7.88	353	10.91	-3.03
3010	Banks	261	12.79	275	6.82	5.97
3020	Financial Services	163	5.04	209	4.36	0.68
3030	Insurance	133	5.63	126	3.09	2.53
3510	Real Estate	219	2.93	242	2.32	0.60
4010	Automobiles and Parts	84	3.71	136	2.62	1.09
4020	Consumer Products and Services	160	2.65	194	2.97	-0.32
4030	Media	46	1.01	72	1.27	-0.26
4040	Retailers	105	4.32	113	5.44	-1.12
4050	Travel and Leisure	84	1.23	121	1.89	-0.67
4510	Food, Beverage and Tobacco	120	3.67	220	3.40	0.27
4520	Personal Care, Drug and Grocery Stores	79	2.98	112	2.04	0.94
5010	Construction and Materials	111	1.97	156	1.36	0.61
5020	Industrial Goods and Services	461	11.07	627	11.80	-0.73
5510	Basic Resources	142	3.30	199	1.74	1.56
5520	Chemicals	95	1.98	182	1.62	0.36
6010	Energy	167	7.97	181	4.48	3.49
6510	Utilities	153	3.99	229	2.71	1.29
Totals		3096	100.00	4294	100.00	



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