

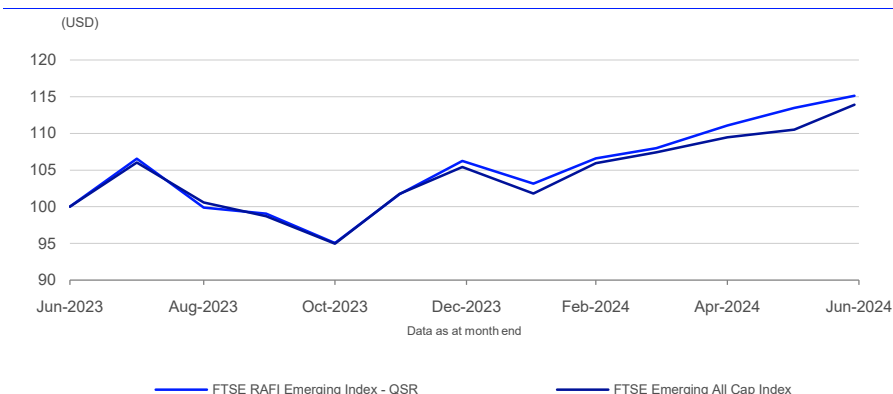
FTSE RAFI™ Emerging Index - QSR

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 Emerging Index - QSR comprises 350 companies with the largest RAFI fundamental scores selected from the FTSE Emerging 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 Emerging Index - QSR	FTSE Emerging All Cap
Number of constituents	441	4423
Dividend Yield %	4.98	2.81
Constituent (Wgt %)		
Average	0.23	0.02
Largest	6.46	8.78
Median	0.11	0.00
Top 10 Holdings (Wgt %)	26.98	21.97

FEATURES

Coverage

Companies with the top 350 RAFI fundamental scores, selected from FTSE Emerging 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 Emerging Index - QSR

Constituent	Country/Market	ICB Sector	FTSE RAFI Emerging Index - QSR (Wgt %)	FTSE Emerging All Cap (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	6.46	8.78	-2.31
Alibaba Group Holding (P Chip)	China	Retailers	3.21	1.88	1.33
Tencent Holdings (P Chip)	China	Software and Computer Services	2.72	3.67	-0.95
Industrial and Commercial Bank of China (H)	China	Banks	2.57	0.57	2.00
China Construction Bank (H)	China	Banks	2.45	0.85	1.60
Petrobras PN	Brazil	Oil, Gas and Coal	2.25	0.47	1.78
Vale SA	Brazil	Industrial Metals and Mining	2.17	0.53	1.63
Ping An Insurance (H)	China	Life Insurance	1.83	0.35	1.49
Bank of China (H)	China	Banks	1.70	0.51	1.19
Petrobras ON	Brazil	Oil, Gas and Coal	1.61	0.33	1.28
Totals			26.97	17.94	

Country/Market Breakdown

Country/Market	FTSE RAFI Emerging Index - QSR		FTSE Emerging All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	49	12.66	166	4.90	7.76
Chile	4	0.38	31	0.54	-0.16
China	163	38.55	2368	26.88	11.67
Colombia	-	-	3	0.10	-0.10
Czech Rep.	-	-	4	0.12	-0.12
Egypt	-	-	9	0.09	-0.09
Greece	-	-	33	0.56	-0.56
Hungary	-	-	4	0.24	-0.24
Iceland	-	-	15	0.10	-0.10
India	52	12.74	512	24.08	-11.34
Indonesia	9	1.41	76	1.80	-0.38
Kuwait	-	-	21	0.80	-0.80
Malaysia	6	0.68	81	1.95	-1.27
Mexico	12	2.69	48	2.37	0.32
Pakistan	-	-	14	0.05	-0.05
Philippines	-	-	31	0.61	-0.61
Qatar	-	-	21	0.83	-0.83
Romania	-	-	8	0.14	-0.14
Saudi Arabia	15	2.45	90	4.21	-1.76
South Africa	29	4.23	77	3.21	1.02
Taiwan	71	19.11	499	21.70	-2.59
Thailand	20	3.17	125	1.92	1.24
Turkiye	11	1.92	150	1.29	0.63
UAE	-	-	37	1.48	-1.48
Totals	441	100.00	4423	100.00	

INFORMATION

Index Universe

FTSE Emerging 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.

ICB Supersector Breakdown

		FTSE RAFI Emerging Index - QSR		FTSE Emerging All Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	50	20.14	590	26.17	-6.03
1510	Telecommunications	19	3.67	134	3.68	-0.01
2010	Health Care	11	0.79	388	3.71	-2.92
3010	Banks	81	23.13	211	15.58	7.56
3020	Financial Services	21	2.16	184	3.20	-1.04
3030	Insurance	19	4.46	58	2.47	1.99
3510	Real Estate	16	1.65	238	2.58	-0.92
4010	Automobiles and Parts	11	1.80	140	2.80	-1.00
4020	Consumer Products and Services	13	1.33	195	2.91	-1.59
4030	Media	2	0.22	68	0.36	-0.14
4040	Retailers	10	5.13	96	3.60	1.53
4050	Travel and Leisure	6	0.87	82	1.53	-0.66
4510	Food, Beverage and Tobacco	16	2.36	209	3.55	-1.20
4520	Personal Care, Drug and Grocery Stores	10	1.21	74	1.75	-0.54
5010	Construction and Materials	17	2.37	192	2.45	-0.09
5020	Industrial Goods and Services	23	3.22	634	7.08	-3.85
5510	Basic Resources	35	7.66	282	4.53	3.13
5520	Chemicals	13	1.38	248	2.14	-0.75
6010	Energy	41	13.39	187	6.18	7.21
6510	Utilities	27	3.06	213	3.74	-0.69
Totals		441	100.00	4423	100.00	



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