

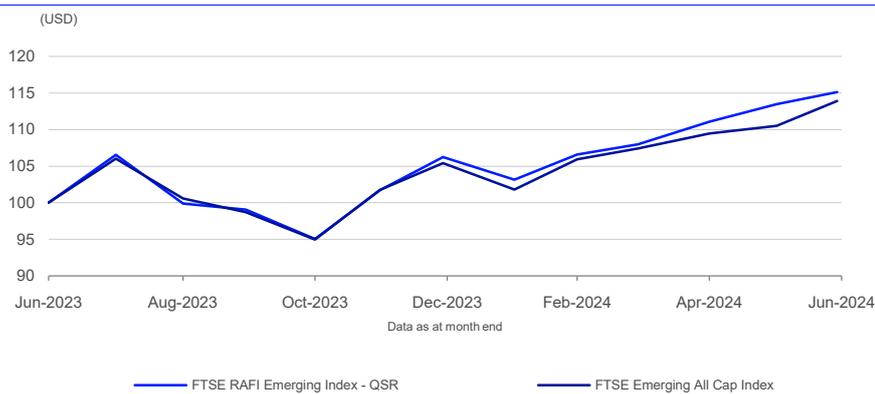
# FTSE RAFI™ Emerging Index - QSR

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](http://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   |
| <b>Totals</b>                               |                |                                   | <b>26.97</b>                           | <b>17.94</b>                  |        |

## 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  |
| <b>Totals</b>  | <b>441</b>                     | <b>100.00</b> | <b>4423</b>           | <b>100.00</b> |        |

## 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

| ICB Code      | ICB Supersector                        | FTSE RAFI Emerging Index - QSR |               | FTSE Emerging All Cap |               | Diff % |
|---------------|--|--------------------------------|---------------|-----------------------|---------------|--------|
|               |  | No. of Cons                    | Wgt %         | No. of Cons           | Wgt %         |        |
| 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  |
| <b>Totals</b> |  | <b>441</b>                     | <b>100.00</b> | <b>4423</b>           | <b>100.00</b> |        |



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