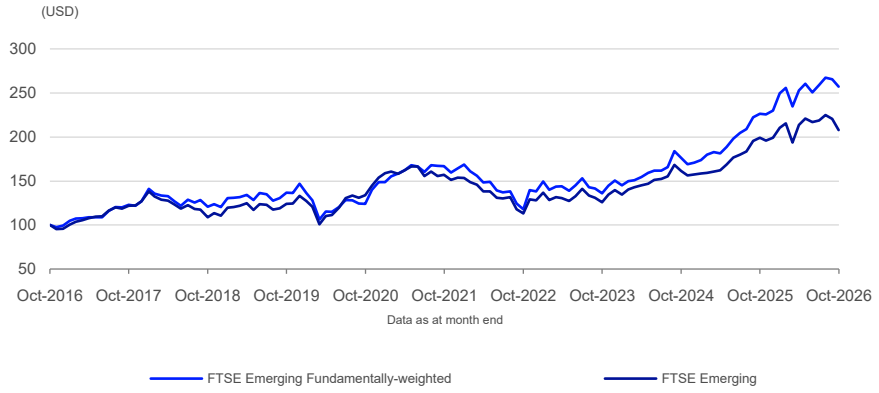
FTSE Emerging Fundamentally-weighted Index

Data as at: 30 October 2026

The FTSE Developed FMW Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The four accounting measures are Net Income before extraordinary credits and charges, Cashflow Adjusted for Financial Leverage, Dividends + Buybacks and Book Value. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

10-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 Emerging Fundamentally-weighted	-0.7	1.7	11.8	13.5	89.0	54.1	23.6	9.0	13.8	17.7	16.8
FTSE Emerging	-5.0	-2.7	4.4	4.3	65.0	32.1	18.2	5.7	15.8	15.9	15.6

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Emerging Fundamentally-weighted	26.2	27.9	-5.2	22.0	1.2	10.6	-15.8	8.8	13.5	34.6
FTSE Emerging	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8	26.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging Fundamentally-weighted	0.9	1.3	0.5	0.6	-9.8	-15.0	-32.9	-35.7
FTSE Emerging	0.2	1.2	0.4	0.5	-10.9	-15.1	-29.9	-35.1

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

FEATURES

Objective

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

Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, and available 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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	FTSE Emerging Fundamentally-weighted (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	7.01	17.72	-10.71
Alibaba Group Holding (P Chip)	China	Retailers	4.13	2.35	1.78
Tencent Holdings (P Chip)	China	Software and Computer Services	3.46	3.06	0.40
China Construction Bank (H)	China	Banks	3.08	1.16	1.92
Industrial and Commercial Bank of China (H)	China	Banks	2.22	0.81	1.41
Vale SA	Brazil	Industrial Metals and Mining	1.65	0.41	1.23
Petrobras PN	Brazil	Oil Gas and Coal	1.54	0.44	1.10
COSCO Shipping Holdings (H)	China	Industrial Transportation	1.50	0.05	1.44
Bank of China (H)	China	Banks	1.36	0.53	0.83
Petrobras ON	Brazil	Oil Gas and Coal	1.25	0.41	0.84
Totals			**27.20**	**26.94**	

ICB Industry Breakdown

		FTSE Emerging Fundamentally-weighted		FTSE Emerging		
ICB Code	**ICB Industry**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
10	Technology	52	19.50	313	35.93	-16.44
15	Telecommunications	25	3.24	75	3.86	-0.62
20	Health Care	16	1.40	165	3.42	-2.02
30	Financials	138	28.33	340	21.65	6.67
35	Real Estate	34	5.96	91	1.77	4.19
40	Consumer Discretionary	39	9.88	260	8.47	1.40
45	Consumer Staples	29	2.72	146	3.36	-0.65
50	Industrials	52	7.07	393	7.69	-0.62
55	Basic Materials	47	7.84	268	6.35	1.49
60	Energy	40	10.56	111	4.76	5.80
65	Utilities	30	3.52	136	2.73	0.79
Totals		**502**	**100.00**	**2298**	**100.00**	

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

10 May 2019

Base Date

21 September 2001

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in September with implementation in March, June, September & December

Country/Market Breakdown

	FTSE Emerging Fundamentally-weighted		FTSE Emerging		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	36	8.58	64	4.16	4.42
Chile	9	0.55	21	0.63	-0.08
China	168	41.62	1315	26.41	15.20
Colombia	5	0.54	8	0.30	0.23
Czech Rep.	2	0.19	5	0.15	0.04
Egypt	1	0.05	3	0.08	-0.03
Hungary	3	0.63	6	0.44	0.19
Iceland	-	-	7	0.07	-0.07
India	52	8.46	274	16.05	-7.59
Indonesia	8	0.81	35	0.61	0.21
Kuwait	3	0.54	8	0.68	-0.14
Malaysia	16	1.88	37	1.57	0.31
Mexico	22	3.13	35	2.30	0.84
Philippines	5	0.41	21	0.40	0.01
Qatar	11	1.05	17	0.62	0.43
Romania	2	0.13	6	0.15	-0.02
Saudi Arabia	20	3.54	64	3.13	0.41
South Africa	34	5.63	41	3.74	1.89
Taiwan	74	17.90	136	34.48	-16.59
Thailand	17	1.93	40	1.53	0.40
Turkiye	3	0.19	113	0.71	-0.52
UAE	11	2.24	36	1.75	0.49
Vietnam	-	-	6	0.04	-0.04
Totals	**502**	**100.00**	**2298**	**100.00**	

Index Characteristics

Attributes	FTSE Emerging Fundamentally-weighted	FTSE Emerging
Number of constituents	502	2298
Dividend Yield %	4.09	2.57
Constituent (Wgt %)		
Average	0.20	0.04
Largest	7.01	17.72
Median	0.10	0.01
Top 10 Holdings (Wgt %)	27.20	30.24

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