

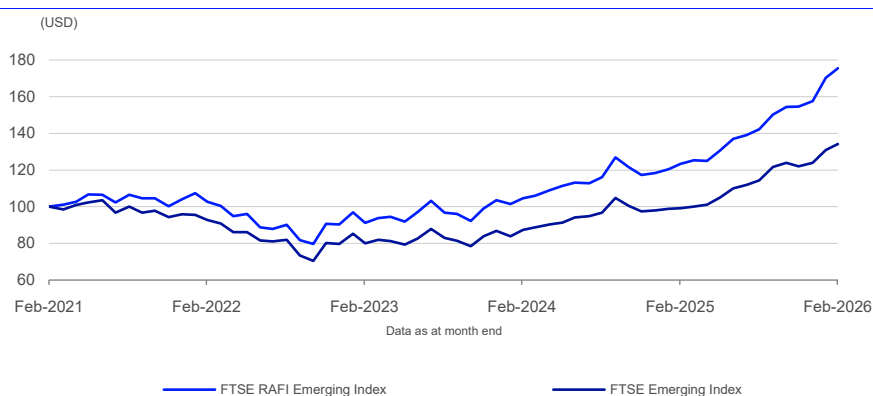
# FTSE RAFI™ Emerging Index

Data as at: 27 February 2026

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 comprises 350 companies with the largest RAFI fundamental scores selected from the FTSE Emerging All Cap Index.

## 5-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 RAFI Emerging Index	13.5	23.4	11.3	42.3	92.5	75.5	24.4	11.9	14.9	16.5	14.7
FTSE Emerging Index	10.1	17.4	8.4	35.4	67.9	34.3	18.9	6.1	14.9	14.5	14.3

\* 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 RAFI Emerging Index	33.9	26.9	-7.8	17.6	-0.5	9.6	-13.2	14.7	14.3	33.2
FTSE Emerging Index	13.5	32.5	-13	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 RAFI Emerging Index	2.5	1.5	0.8	0.8	-13.9	-13.9	-28.7	-38.9
FTSE Emerging Index	2.1	1.3	0.4	0.7	-12.6	-15.1	-32.9	-35.1

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

Drawdown - based on daily data

## 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.

### 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

Constituent	Country/Market	ICB Sector	FTSE RAFI Emerging (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	7.49	14.97	-7.48
Vale SA	Brazil	Industrial Metals and Mining	3.56	0.60	2.97
Alibaba Group Holding (P Chip)	China	Retailers	2.67	3.15	-0.48
China Construction Bank (H)	China	Banks	2.40	0.86	1.54
Industrial and Commercial Bank of China (H)	China	Banks	2.28	0.64	1.65
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	2.13	0.91	1.21
Ping An Insurance (H)	China	Life Insurance	2.09	0.54	1.55
Tencent Holdings (P Chip)	China	Software and Computer Services	1.86	3.95	-2.09
Petrobras PN	Brazil	Oil, Gas and Coal	1.66	0.34	1.32
Itau Unibanco Holding SA	Brazil	Banks	1.52	0.48	1.04
<b>Totals</b>			<b>27.66</b>	<b>26.44</b>	

## Country/Market Breakdown

Country/Market	FTSE RAFI Emerging		FTSE Emerging		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	45	15.82	70	4.83	10.99
Chile	2	0.43	20	0.69	-0.26
China	162	36.64	1248	30.09	6.55
Colombia	-	-	5	0.16	-0.16
Czech Rep.	-	-	4	0.15	-0.15
Egypt	-	-	1	0.07	-0.07
Greece	-	-	29	0.79	-0.79
Hungary	-	-	6	0.40	-0.40
Iceland	-	-	8	0.08	-0.08
India	55	10.70	272	16.88	-6.18
Indonesia	6	0.96	39	1.12	-0.16
Kuwait	-	-	9	0.71	-0.71
Malaysia	4	0.54	39	1.64	-1.11
Mexico	9	2.91	36	2.47	0.44
Philippines	-	-	24	0.49	-0.49
Qatar	-	-	18	0.73	-0.73
Romania	-	-	7	0.16	-0.16
Saudi Arabia	12	1.78	71	3.25	-1.47
South Africa	19	5.26	39	4.68	0.58
Taiwan	57	20.68	130	26.12	-5.45
Thailand	17	2.67	44	1.66	1.00
Turkiye	11	1.62	115	0.99	0.63
UAE	-	-	37	1.84	-1.84
<b>Totals</b>	<b>399</b>	<b>100.00</b>	<b>2271</b>	<b>100.00</b>	

## INFORMATION

## Index Universe

FTSE Emerging All Cap Index

## Index Launch

9 July 2007

## Base Date

19 March 2007

## 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

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI Emerging		FTSE Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	44	20.52	244	30.65	-10.13
1510	Telecommunications	18	3.17	73	4.09	-0.92
2010	Health Care	10	0.89	188	3.29	-2.40
3010	Banks	83	23.62	173	16.13	7.50
3020	Financial Services	19	2.19	125	2.93	-0.75
3030	Insurance	16	4.81	45	2.95	1.86
3510	Real Estate	10	1.25	99	1.92	-0.67
4010	Automobiles and Parts	14	1.49	72	2.29	-0.80
4020	Consumer Products and Services	11	1.28	85	2.09	-0.81
4030	Media	1	0.06	30	0.16	-0.10
4040	Retailers	7	4.09	48	4.57	-0.48
4050	Travel and Leisure	4	0.64	45	1.37	-0.74
4510	Food, Beverage and Tobacco	14	1.92	112	2.56	-0.64
4520	Personal Care, Drug and Grocery Stores	8	1.00	50	1.28	-0.28
5010	Construction and Materials	17	2.42	88	1.70	0.72
5020	Industrial Goods and Services	22	3.65	293	6.39	-2.73
5510	Basic Resources	33	11.43	140	6.23	5.20
5520	Chemicals	11	1.49	105	1.52	-0.03
6010	Energy	35	11.11	116	4.92	6.19
6510	Utilities	22	2.98	140	2.97	0.01
<b>Totals</b>		<b>399</b>	<b>100.00</b>	<b>2271</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE RAFI Emerging	FTSE Emerging
Number of constituents	399	2271
Dividend Yield %	3.94	2.42
Constituent (Wgt %)		
Average	0.25	0.04
Largest	7.49	14.97
Median	0.12	0.01
Top 10 Holdings (Wgt %)	27.67	28.42



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[info@ftserussell.com](mailto:info@ftserussell.com)

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 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659