

FTSE Russell Factsheet

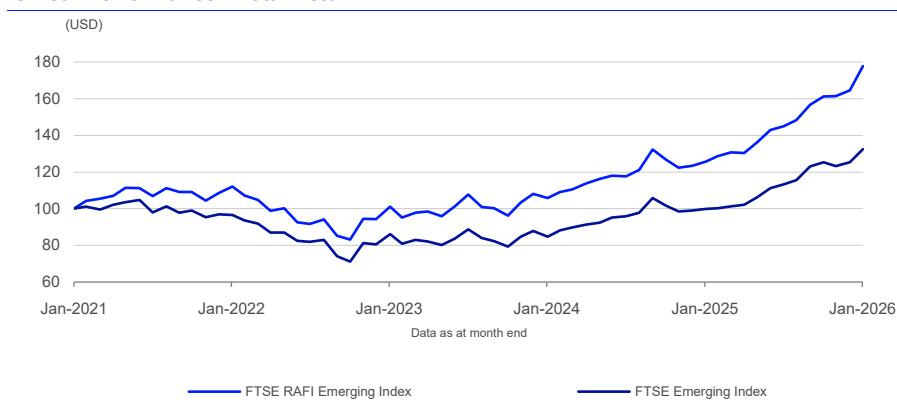
FTSE RAFI™ Emerging Index

Data as at: 30 January 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	10.3	22.5	8.1	41.3	75.8	77.7	20.7	12.2	15.0	16.4	14.7
FTSE Emerging Index	5.7	16.9	5.7	32.6	53.7	32.4	15.4	5.8	15.0	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	2.7	1.3	0.8	0.8	-13.9	-13.9	-28.7	-38.9
FTSE Emerging Index	2.1	1.1	0.4	0.7	-12.6	-15.1	-34.8	-35.1

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

Drawdown - based on daily data

Top 10 Constituents - FTSE RAFI Emerging Index

Constituent	Country/Market	ICB Sector	FTSE RAFI Emerging (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Totals			0.00		

Country/Market Breakdown

Country/Market	FTSE RAFI Emerging		FTSE Emerging		
	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	45	15.29	70	4.66	10.63
Chile	2	0.46	20	0.75	-0.28
China	162	38.96	1248	32.37	6.59
Colombia	-	-	5	0.19	-0.19
Czech Rep.	-	-	4	0.16	-0.16
Egypt	-	-	1	0.07	-0.07
Greece	-	-	29	0.84	-0.84
Hungary	-	-	6	0.41	-0.41
Iceland	-	-	8	0.08	-0.08
India	56	10.81	273	17.06	-6.24
Indonesia	6	0.97	39	1.14	-0.17
Kuwait	-	-	9	0.73	-0.73
Malaysia	4	0.55	39	1.69	-1.14
Mexico	9	2.80	36	2.38	0.42
Philippines	-	-	24	0.47	-0.47
Qatar	-	-	18	0.77	-0.77
Romania	-	-	7	0.16	-0.16
Saudi Arabia	12	1.93	71	3.55	-1.62
South Africa	19	4.95	39	4.38	0.57
Taiwan	57	19.15	130	23.82	-4.66
Thailand	17	2.41	44	1.46	0.96
Turkiye	11	1.71	115	1.03	0.68
UAE	-	-	37	1.84	-1.84
Totals	400	100.00	2272	100.00	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI Emerging		FTSE Emerging		
		No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	44	20.31	244	30.24	-9.93
1510	Telecommunications	19	3.04	74	4.04	-0.99
2010	Health Care	10	0.89	188	3.29	-2.40
3010	Banks	83	23.82	173	16.32	7.49
3020	Financial Services	19	2.17	125	2.92	-0.75
3030	Insurance	16	5.18	45	3.06	2.12
3510	Real Estate	10	1.29	99	1.93	-0.64
4010	Automobiles and Parts	14	1.49	72	2.30	-0.81
4020	Consumer Products and Services	11	1.33	85	2.15	-0.82
4030	Media	1	0.08	30	0.18	-0.10
4040	Retailers	7	4.77	48	5.29	-0.53
4050	Travel and Leisure	4	0.66	45	1.42	-0.76
4510	Food, Beverage and Tobacco	14	1.86	112	2.57	-0.71
4520	Personal Care, Drug and Grocery Stores	8	0.98	50	1.29	-0.32
5010	Construction and Materials	17	2.37	88	1.70	0.68
5020	Industrial Goods and Services	22	3.45	293	6.09	-2.64
5510	Basic Resources	33	11.11	140	5.89	5.22
5520	Chemicals	11	1.41	105	1.50	-0.09
6010	Energy	35	10.95	116	4.91	6.04
6510	Utilities	22	2.83	140	2.89	-0.06
Totals		400	100.00	2272	100.00	

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

Index Characteristics

Attributes	FTSE RAFI Emerging	FTSE Emerging
Number of constituents	400	2272
Dividend Yield %	4.01	2.45
Constituent (Wgt %)		
Average	0.25	0.04
Largest	6.81	13.54
Median	0.12	0.01
Top 10 Holdings (Wgt %)	27.95	28.33



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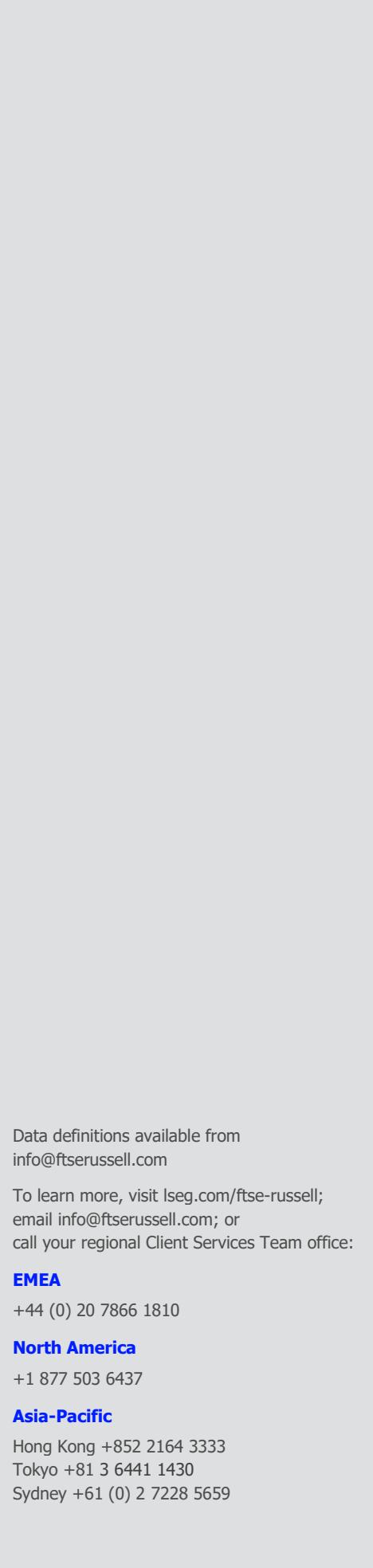
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