

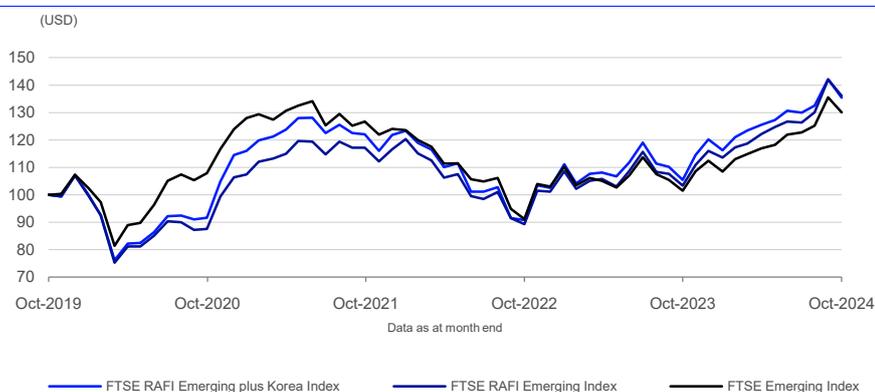
# FTSE RAFI™ Emerging plus Korea Index

Data as at: 31 October 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 plus Korea Index comprises the 350 companies with the largest RAFI fundamental values, selected from the constituents of the FTSE RAFI Emerging Index and including South Korea.

## 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 plus Korea Index	4.1	7.9	12.7	28.4	11.0	35.4	3.5	6.2	15.1	17.9	19.9
FTSE RAFI Emerging Index	7.8	11.5	17.3	31.7	16.3	36.2	5.1	6.4	14.4	17.5	19.4
FTSE Emerging Index	5.9	11.2	15.7	28.2	2.7	30.0	0.9	5.4	12.5	16.0	18.1

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE RAFI Emerging plus Korea Index	-6.3	-19	31.5	29.7	-10.1	16.3	6.7	6.4	-15.8	17.1
FTSE RAFI Emerging Index	-4.7	-21.3	33.9	26.9	-7.8	17.6	-0.5	9.6	-13.2	14.7
FTSE Emerging Index	1.6	-15.2	13.5	32.5	-13	20.6	15.5	0.1	-16.9	9.1

## FEATURES

### 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.

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI Emerging plus Korea Index	1.8	0.2	0.3	0.3	-10.2	-29.4	-38.2	-40.7
FTSE RAFI Emerging Index	2.1	0.3	0.3	0.3	-8.9	-28.7	-37.5	-41.7
FTSE Emerging Index	2.2	0.1	0.3	0.3	-8.1	-29.9	-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 plus Korea

Constituent	Country/Market	ICB Sector	FTSE RAFI Emerging plus Korea (Wgt %)	FTSE RAFI Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	5.75	6.40	-0.65
Samsung Electronics	South Korea	Telecommunications Equipment	4.27	-	4.27
Alibaba Group Holding (P Chip)	China	Retailers	4.25	4.73	-0.48
Tencent Holdings (P Chip)	China	Software and Computer Services	2.90	3.22	-0.33
Industrial and Commercial Bank of China (H)	China	Banks	2.36	2.63	-0.27
China Construction Bank (H)	China	Banks	2.24	2.49	-0.25
Ping An Insurance (H)	China	Life Insurance	2.19	2.44	-0.25
Vale SA	Brazil	Industrial Metals and Mining	1.82	2.02	-0.20
Petrobras PN	Brazil	Oil, Gas and Coal	1.80	2.00	-0.20
Bank of China (H)	China	Banks	1.64	1.82	-0.18
<b>Totals</b>			<b>29.22</b>	<b>27.75</b>	

## Country/Market Breakdown

Country/Market	FTSE RAFI Emerging plus Korea		FTSE RAFI Emerging		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	40	9.95	45	11.34	-1.38
Chile	3	0.28	3	0.31	-0.03
China	131	37.56	143	42.59	-5.03
India	46	10.30	51	11.76	-1.46
Indonesia	6	1.02	7	1.20	-0.17
Korea	53	13.00	-	-	13.00
Malaysia	3	0.46	5	0.69	-0.23
Mexico	11	1.81	11	2.01	-0.20
Saudi Arabia	14	2.11	15	2.39	-0.29
South Africa	19	3.51	24	4.34	-0.84
Taiwan	50	15.84	63	18.50	-2.66
Thailand	16	2.83	18	3.35	-0.52
Turkiye	10	1.33	11	1.52	-0.19
<b>Totals</b>	<b>402</b>	<b>100.00</b>	<b>396</b>	<b>100.00</b>	

## INFORMATION

## Index Universe

FTSE Emerging All Cap + FTSE Korea All Cap Indices

## 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 plus Korea		FTSE RAFI Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	50	20.99	49	21.48	-0.49
1510	Telecommunications	16	7.84	18	3.67	4.17
2010	Health Care	8	0.64	10	0.86	-0.22
3010	Banks	73	20.88	78	22.72	-1.84
3020	Financial Services	21	2.08	21	2.26	-0.18
3030	Insurance	17	4.89	15	5.30	-0.41
3510	Real Estate	10	1.43	11	1.67	-0.25
4010	Automobiles and Parts	14	2.61	9	1.72	0.89
4020	Consumer Products and Services	12	1.18	10	1.05	0.13
4030	Media	1	0.06	2	0.14	-0.08
4040	Retailers	6	6.30	7	7.11	-0.81
4050	Travel and Leisure	4	0.79	5	0.94	-0.14
4510	Food, Beverage and Tobacco	15	2.08	14	2.18	-0.10
4520	Personal Care, Drug and Grocery Stores	9	0.98	7	0.99	-0.01
5010	Construction and Materials	14	1.88	15	2.12	-0.24
5020	Industrial Goods and Services	30	4.11	19	3.14	0.97
5510	Basic Resources	30	7.20	32	7.12	0.08
5520	Chemicals	12	1.15	12	1.27	-0.13
6010	Energy	39	10.71	38	11.62	-0.90
6510	Utilities	21	2.21	24	2.63	-0.42
<b>Totals</b>		<b>402</b>	<b>100.00</b>	<b>396</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE RAFI Emerging plus Korea	FTSE RAFI Emerging
Number of constituents	402	396
Dividend Yield %	4.28	4.50
Constituent (Wgt %)		
Average	0.25	0.25
Largest	5.75	6.40
Median	0.12	0.12
Top 10 Holdings (Wgt %)	29.22	29.50



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