

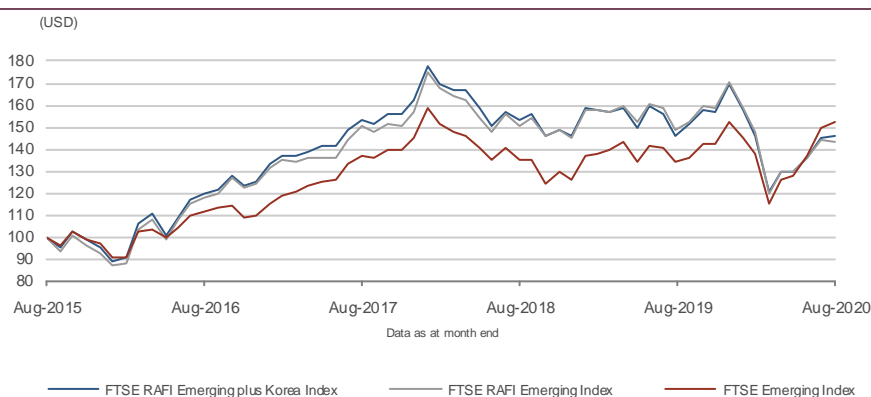
FTSE RAFI™ Emerging plus Korea Index

Data as at: 31 August 2020

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	12.2	-0.1	-13.9	-0.4	-4.7	45.8	-1.6	7.8	24.6	21.3	19.5
FTSE RAFI Emerging Index	10.9	-2.7	-15.8	-3.5	-4.5	43.5	-1.5	7.5	23.8	21.1	20.1
FTSE Emerging Index	19.7	10.5	0.1	13.4	11.2	52.5	3.6	8.8	22.6	20.4	17.4

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE RAFI Emerging plus Korea Index	19.6	-16.6	16.5	-4.8	-6.3	-19	31.5	29.7	-10.1	16.3
FTSE RAFI Emerging Index	18.3	-17.9	15.6	-6.8	-4.7	-21.3	33.9	26.9	-7.8	17.6
FTSE Emerging Index	19.8	-19	17.9	-3.5	1.6	-15.2	13.5	32.5	-13	20.6

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 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	0.0	0.0	0.4	0.1	-38.2	-40.7	-40.7	-44.8
FTSE RAFI Emerging Index	-0.1	0.0	0.4	0.1	-37.5	-38.9	-38.9	-47.3
FTSE Emerging Index	0.6	0.2	0.5	0.2	-33.4	-35.1	-35.1	-35.7

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	ICB Sector	FTSE RAFI Emerging plus Korea (Wgt %)	FTSE RAFI Emerging (Wgt %)	Diff %
Samsung Electronics	South Korea	Technology Hardware & Equipment	6.18	-	6.18
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	4.50	5.43	-0.93
China Construction Bank (H)	China	Banks	3.14	3.79	-0.65
Alibaba Group Holding ADS (N Shares)	China	General Retailers	2.15	2.59	-0.44
Industrial and Commercial Bank of China (H)	China	Banks	2.01	2.42	-0.41
Gazprom	Russia	Oil & Gas Producers	1.86	2.24	-0.38
China Mobile (Red Chip)	China	Mobile Telecommunications	1.75	2.11	-0.36
Hyundai Motor	South Korea	Automobiles & Parts	1.51	-	1.51
Tencent Holdings (P Chip)	China	Software & Computer Services	1.45	1.75	-0.30
Reliance Industries	India	Oil & Gas Producers	1.32	1.59	-0.27
Totals			25.87	21.92	

Country Breakdown

Country	FTSE RAFI Emerging plus Korea		FTSE RAFI Emerging		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	38	7.14	43	8.92	-1.78
Chile	5	0.46	6	0.63	-0.17
China	123	31.84	147	40.14	-8.29
India	32	6.71	38	8.64	-1.94
Indonesia	6	0.93	6	1.12	-0.19
Malaysia	5	0.56	5	0.67	-0.11
Mexico	9	2.18	10	2.69	-0.51
Russia	21	7.26	22	8.85	-1.59
Saudi Arabia	11	2.00	12	2.54	-0.54
South Africa	25	3.53	33	4.80	-1.27
South Korea	59	20.55	-	-	20.55
Taiwan	43	12.74	49	15.93	-3.19
Thailand	15	2.85	17	3.57	-0.71
Turkey	12	1.25	12	1.51	-0.26
Totals	404	100.00	400	100.00	

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 %	
0500	Oil & Gas	32	12.38	35	14.62	-2.23
1300	Chemicals	13	2.93	13	2.19	0.73
1700	Basic Resources	38	6.17	38	6.76	-0.60
2300	Construction & Materials	21	3.40	17	3.40	0.00
2700	Industrial Goods & Services	24	4.03	23	4.15	-0.11
3300	Automobiles & Parts	20	4.42	15	1.85	2.57
3500	Food & Beverage	10	1.46	11	1.95	-0.49
3700	Personal & Household Goods	14	1.70	8	1.01	0.69
4500	Health Care	5	0.39	7	0.67	-0.28
5300	Retail	21	5.72	24	6.77	-1.05
5500	Media	2	0.18	2	0.22	-0.04
5700	Travel & Leisure	5	0.48	8	0.61	-0.13
6500	Telecommunications	22	5.66	23	6.69	-1.03
7500	Utilities	22	1.92	25	2.20	-0.29
8300	Banks	72	20.49	70	23.08	-2.59
8500	Insurance	21	3.81	18	4.16	-0.35
8600	Real Estate	15	2.66	16	3.26	-0.60
8700	Financial Services	18	1.81	22	2.37	-0.56
9500	Technology	29	20.39	25	14.04	6.35
Totals		404	100.00	400	100.00	

Index Characteristics

Attributes	FTSE RAFI Emerging plus Korea	FTSE RAFI Emerging
Number of constituents	404	400
Dividend Yield %	4.03	4.36
Constituent (Wgt %)		
Average	0.25	0.25
Largest	6.18	5.43
Median	0.13	0.13
Top 10 Holdings (Wgt %)	25.85	25.07



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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email 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 4563 6346

Sydney +61 (0) 2 8823 3521