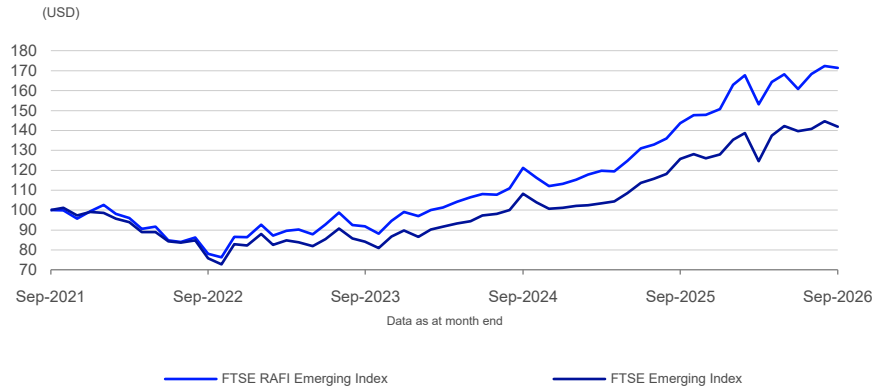
FTSE RAFI™ Emerging Index

Data as at: 30 September 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	6.5	12.0	13.7	19.3	86.6	71.4	23.1	11.4	14.1	17.0	15.6
FTSE Emerging Index	1.7	14.0	10.9	12.9	68.6	42.0	19.0	7.3	15.7	16.0	15.3

* 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	1.3	1.5	0.7	0.6	-10.4	-13.9	-28.7	-38.9
FTSE Emerging Index	0.8	1.3	0.5	0.5	-10.9	-15.1	-30.4	-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 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	7.50	17.86	-10.36
MediaTek	Taiwan	Technology Hardware and Equipment	2.76	2.14	0.61
Alibaba Group Holding (P Chip)	China	Retailers	2.74	2.43	0.31
Petrobras PN	Brazil	Oil, Gas and Coal	2.27	0.41	1.86
Tencent Holdings (P Chip)	China	Software and Computer Services	2.24	3.24	-1.00
Vale SA	Brazil	Industrial Metals and Mining	2.22	0.46	1.76
Industrial and Commercial Bank of China (H)	China	Banks	2.20	0.74	1.46
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	2.02	0.91	1.11
Petrobras ON	Brazil	Oil, Gas and Coal	2.00	0.36	1.64
China Construction Bank (H)	China	Banks	1.81	1.04	0.76
Totals			**27.76**	**29.59**	

Country/Market Breakdown

	FTSE RAFI Emerging		FTSE Emerging		
Country/Market	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
Brazil	43	12.89	64	4.49	8.39
Chile	3	0.44	21	0.65	-0.20
China	162	36.83	1315	26.75	10.08
Colombia	-	-	8	0.28	-0.28
Czech Rep.	-	-	5	0.14	-0.14
Egypt	-	-	3	0.08	-0.08
Hungary	-	-	6	0.42	-0.42
Iceland	-	-	7	0.07	-0.07
India	60	9.65	274	15.00	-5.35
Indonesia	6	0.76	35	0.66	0.09
Kuwait	-	-	8	0.66	-0.66
Malaysia	5	0.54	37	1.50	-0.97
Mexico	10	2.27	35	2.07	0.20
Philippines	-	-	21	0.38	-0.38
Qatar	-	-	17	0.58	-0.58
Romania	-	-	6	0.13	-0.13
Saudi Arabia	7	1.23	64	3.09	-1.86
South Africa	22	3.41	41	3.65	-0.25
Taiwan	63	27.30	136	35.37	-8.06
Thailand	15	2.63	40	1.46	1.17
Turkiye	11	2.05	115	0.79	1.26
UAE	-	-	36	1.73	-1.73
Vietnam	-	-	6	0.03	-0.03
Totals	**407**	**100.00**	**2300**	**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

ICB Supersector Breakdown

		FTSE RAFI Emerging		FTSE Emerging		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	47	27.27	313	37.17	-9.90
1510	Telecommunications	19	2.67	75	3.69	-1.01
2010	Health Care	12	1.05	165	3.45	-2.40
3010	Banks	83	22.92	172	15.31	7.62
3020	Financial Services	23	1.88	121	2.67	-0.78
3030	Insurance	19	4.43	47	2.82	1.61
3510	Real Estate	8	0.97	91	1.70	-0.72
4010	Automobiles and Parts	13	1.59	69	1.71	-0.12
4020	Consumer Products and Services	10	1.27	82	1.98	-0.71
4030	Media	1	0.04	24	0.09	-0.05
4040	Retailers	7	4.96	42	3.57	1.39
4050	Travel and Leisure	6	0.94	43	1.05	-0.11
4510	Food, Beverage and Tobacco	13	1.67	104	2.18	-0.50
4520	Personal Care, Drug and Grocery Stores	8	0.96	42	0.99	-0.03
5010	Construction and Materials	16	1.95	85	1.45	0.50
5020	Industrial Goods and Services	28	3.39	309	6.45	-3.06
5510	Basic Resources	33	6.84	152	4.86	1.98
5520	Chemicals	9	2.01	117	1.71	0.29
6010	Energy	31	11.09	111	4.47	6.62
6510	Utilities	21	2.09	136	2.69	-0.60
Totals		**407**	**100.00**	**2300**	**100.00**	

Index Characteristics

Attributes	FTSE RAFI Emerging	FTSE Emerging
Number of constituents	407	2300
Dividend Yield %	3.69	2.43
Constituent (Wgt %)		
Average	0.25	0.04
Largest	7.50	17.86
Median	0.12	0.01
Top 10 Holdings (Wgt %)	27.74	31.01



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