



FTSE RAFI Emerging Low Volatility Custom Screened Index

25 November 2024

Indicative Index Weight Data as at Closing on 22 November 2024

Constituent	Index weight (%)	Country/Market
Abdullah Al Othaim Markets	0.02	SAUDI ARABIA
Abu Dhabi Islamic Bank	0.13	UAE
Acer	0.11	TAIWAN
ADNOC Distribution PJSC	0.2	UAE
ADVANCED INFO SERVICE	0.87	THAILAND
Advanced Petrochemical Co.	0.1	SAUDI ARABIA
Agricultural Bank of China (A) (SC SH)	1	CHINA
Agricultural Bank of China (H)	3.97	CHINA
Alkem Laboratories	0.02	INDIA
Almarai Co Ltd	0.05	SAUDI ARABIA
Alupar Investimento S.A.	0.08	BRAZIL
Ambev SA	0.94	BRAZIL
AMMB Holdings	0.09	MALAYSIA
Angang Steel (A) (SC SZ)	0.02	CHINA
Angang Steel (H)	0.03	CHINA
Anhui Expressway (A) (SC SH)	0.01	CHINA
Anhui Expressway (H)	0.06	CHINA
AP (Thailand)	0.1	THAILAND
Arabian Centres	0.07	SAUDI ARABIA
Arca Continental SAB de CV	0.27	MEXICO
Asia Cement	0.17	TAIWAN
Aspen Pharmacare Holdings	0.18	SOUTH AFRICA
Asustek Computer Inc	1.1	TAIWAN
Atacadao SA	0.14	BRAZIL
AVI	0.13	SOUTH AFRICA
Bajaj Auto Limited	0.4	INDIA
Bangkok Dusit Medical Services PCL	0.25	THAILAND
Bank of Beijing (A) (SC SH)	0.39	CHINA
Bank of China (A) (SC SH)	0.22	CHINA
Bank of China (H)	4.15	CHINA
Bank of Chongqing (A) (SC SH)	0.02	CHINA
Bank of ChongQing (H)	0.11	CHINA
Bank of Communications (A) (SC SH)	0.58	CHINA
Bank of Communications (H)	1.26	CHINA
Bank of HangZhou (A) (SC SH)	0.03	CHINA
Bank of Jiangsu (A) (SC SH)	0.15	CHINA
Bank Of Nanjing (A) (SC SH)	0.23	CHINA
Bank of Shanghai (A) (SC SH)	0.36	CHINA
Baoshan Iron & Steel (A) (SC SH)	0.08	CHINA
BBMG (A) (SC SH)	0.08	CHINA
BBMG (H)	0.13	CHINA
Beijing Shougang (A) (SC SZ)	0.07	CHINA
BIM Birlesik Magazalar	0.59	TURKIYE
Biocon	0.02	INDIA
BOE Technology Group (A) (SC SZ)	0.06	CHINA
Boe Technology Group (B)	0.01	CHINA
Bohai Leasing (A) (SC SZ)	0.12	CHINA
Brightcom Group	0.01	INDIA
Brilliance China Automotive Holdings (Red Chip)	0.02	CHINA
Britannia Industries	0.18	INDIA
Catcher Technology	0.36	TAIWAN
Cathay Financial Holding	1.09	TAIWAN
CATRION Catering Holding Company	0.07	SAUDI ARABIA
Cementos Chihuahua	0.02	MEXICO
CGN Power (A) (SC SZ)	0.04	CHINA
CGN Power (H)	0.55	CHINA
Chang Hwa Commercial Bank	0.08	TAIWAN
Cheng Shin Rubber Industry	0.13	TAIWAN
Chicony Electronics	0.16	TAIWAN
China Airlines	0.33	TAIWAN
China Citic Bank (A) (SC SH)	0.09	CHINA
China Citic Bank (H)	0.9	CHINA
China Construction Bank (A) (SC SH)	0.06	CHINA
China Construction Bank (H)	6.42	CHINA
China Eastern Airlines (H)	0.06	CHINA
China Eastern Airlines(A) (SC SH)	0.06	CHINA

Constituent	Index weight (%)	Country/Market
China Energy Engineering (A) (SC SH)	0.15	CHINA
China Energy Engineering (H)	0.12	CHINA
China International Marine Containers (A) (SC SZ)	0.01	CHINA
China International Marine Containers (H)	0.04	CHINA
China Merchants Shekou Industrial Zone Holdings (A) (SC SZ)	0.12	CHINA
China Minsheng Banking (A) (SC SH)	0.33	CHINA
China Minsheng Banking (H)	0.64	CHINA
China Motor	0.08	TAIWAN
China National Accord Medicines (A) (SC SZ)	0.03	CHINA
China National Accord Medicines (B)	0.03	CHINA
China National Chemical Engineering (A) (SC SH)	0.1	CHINA
China National Nuclear Power (A) (SC SH)	0.17	CHINA
China Petrochemical Development	0.01	TAIWAN
China Railway Group (A) (SC SH)	0.4	CHINA
China Railway Group (H)	0.69	CHINA
China Resources Gas Group (Red Chip)	0.26	CHINA
China Southern Airlines (A) (SC SH)	0.1	CHINA
China Southern Airlines Company Limited (H)	0.11	CHINA
China State Construction Engineering (A) (SC SH)	1.2	CHINA
China Steel	0.5	TAIWAN
China Suntien Green Energy (H)	0.1	CHINA
China Tower (H)	0.34	CHINA
China United Network Communications (A) (SC SH)	0.41	CHINA
China Water Affairs Group (P Chip)	0.03	CHINA
China Zhesang Bank (A) (SC SH)	0.08	CHINA
ChipBond Technology Corp	0.09	TAIWAN
Chongqing Rural Commercial Bank (A) (SC SH)	0.02	CHINA
Chongqing Rural Commercial Bank (H)	0.09	CHINA
Chunghwa Telecom	0.84	TAIWAN
Cia Cervcerias Unidas	0.07	CHILE
Cipla	0.31	INDIA
CITIC (Red Chip)	0.24	CHINA
Citic Pacific Special Steel Group (A) (SC SZ)	0.08	CHINA
Colgate	0.14	INDIA
Commercial Bank of Qatar	0.08	QATAR
Compal Electronics	0.53	TAIWAN
Companhia de Saneamento do Parana Sanepar	0.13	BRAZIL
Coretronic	0.07	TAIWAN
COSCO SHIPPING Development (A) (SC SH)	0.05	CHINA
COSCO SHIPPING Development (H)	0.1	CHINA
CP ALL	1.03	THAILAND
CP Axta	0.13	THAILAND
CPFL Energia	0.16	BRAZIL
Crompton Greaves Consumer Electricals	0.03	INDIA
CRRC (A) (SC SH)	0.33	CHINA
CRRC (H)	0.41	CHINA
CTBC Financial Holding	0.94	TAIWAN
CTCI	0.06	TAIWAN
Cummins India	0.13	INDIA
Cyient	0.02	INDIA
Dabur India Ltd	0.02	INDIA
Daqin Railway (A) (SC SH)	0.21	CHINA

Constituent	Index weight (%)	Country/Market
Dar Al Arkan Real Estate Development Co.	0.24	SAUDI ARABIA
Depo Auto Parts Industrial	0.03	TAIWAN
Digital Telecommunications Infrastructure Fund	0.06	THAILAND
Divis Laboratories	0.05	INDIA
Dr Reddys Laboratories	0.31	INDIA
Dubai Islamic Bank	0.21	UAE
El Puerto de Liverpool SA de CV	0.02	MEXICO
Embotelladora Andina B	0.07	CHILE
Energisa S/A	0.26	BRAZIL
Engie Brasil	0.16	BRAZIL
Enka Insaat	0.21	TURKIYE
EVA Airways	0.38	TAIWAN
Far East Horizon (Red Chip)	0.07	CHINA
Far Eastern New Century Corporation	0.26	TAIWAN
Far EasTone Telecommunications	0.25	TAIWAN
Fertiglobe	0.02	UAE
Financial Street Holding (A) (SC SZ)	0.03	CHINA
First Financial Holding	0.28	TAIWAN
Fleury SA	0.06	BRAZIL
Formosa Chemicals & Fibre	0.09	TAIWAN
Formosa Petrochemical	0.07	TAIWAN
Formosa Plastics Corp	0.23	TAIWAN
Fortis Healthcare	0.1	INDIA
Foxconn Industrial Internet (A) (SC SH)	0.27	CHINA
Fubon Financial Holdings	0.89	TAIWAN
Fufeng Group (P Chip)	0.06	CHINA
Fusheng Precision	0.11	TAIWAN
Gail India	0.42	INDIA
GD Power Development (A) (SC SH)	0.18	CHINA
Genomma Lab Internacional S.A.B. de C.V.	0.12	MEXICO
Genting Malaysia BHD	0.09	MALAYSIA
GETAC TECHNOLOGY	0.02	TAIWAN
GFF Financial Group BSC	0.07	UAE
Globe Telecom	0.05	PHILIPPINES
Godrej Consumer Products	0.09	INDIA
Great Eastern Shipping	0.03	INDIA
Great Wall Enterprise	0.02	TAIWAN
Greattek Electronics	0.04	TAIWAN
Gree Electric Appliances Inc of Zhuhai (A) (SC SZ)	0.06	CHINA
Greenland Holdings (A) (SC SH)	0.03	CHINA
Gruma SA B	0.22	MEXICO
Grupo Bimbo S.A.B. de C.V.	0.14	MEXICO
Guangdong Electric Power Development (A) (SC SZ)	0.01	CHINA
Guangdong Electric Power Development (B)	0.02	CHINA
Guangdong Investment (Red Chip)	0.18	CHINA
Guangshen Railway (A) (SC SH)	0.03	CHINA
Guangshen Railway Co (H)	0.06	CHINA
Guangzhou Baiyunshan Pharmaceutical Holdings (A) (SC SH)	0.05	CHINA
Guangzhou Baiyunshan Pharmaceutical Holdings (H)	0.06	CHINA
Gujarat State Petronet	0.03	INDIA
Gulf International Services Q.S.C.	0.02	QATAR
Hartalega Holdings Bhd	0.2	MALAYSIA
HBIS (A) (SC SZ)	0.11	CHINA
HCL Technologies	0.83	INDIA
Henan Shuanghui Investment & Development (A) (SC SZ)	0.09	CHINA
Hengari Int'l Group (P Chip)	0.18	CHINA
Hengli Petrochemical (A) (SC SH)	0.02	CHINA
Highwealth Construction	0.14	TAIWAN
Hindustan Aeronautics	0.26	INDIA

Constituent	Index weight (%)	Country/Market
Hindustan Unilever	0.72	INDIA
Hong Leong Bank	0.14	MALAYSIA
Hua Nan Financial Holdings	0.03	TAIWAN
Hua Xia Bank (A) (SC SH)	0.44	CHINA
Huadian Power International (A) (SC SH)	0.07	CHINA
Huadian Power International (H)	0.13	CHINA
Huaneng Power International (A) (SC SH)	0.09	CHINA
Huaneng Power International (H)	0.43	CHINA
Huayu Automotive Systems (A) (SC SH)	0.13	CHINA
Hypera SA	0.11	BRAZIL
IHH Healthcare	0.19	MALAYSIA
Indian Oil	0.54	INDIA
Indian Railway Finance	0.02	INDIA
Indus Towers	0.2	INDIA
Industrial and Commercial Bank of China (A) (SC SH)	0.5	CHINA
Industrial and Commercial Bank of China (H)	5.55	CHINA
Industrial Bank (A) (SC SH)	1.05	CHINA
Infosys	2.97	INDIA
Inventec Co.	0.29	TAIWAN
Isa Energia Brasil SA	0.12	BRAZIL
Jarir Marketing Co	0.09	SAUDI ARABIA
JBS S/A Ord	1.18	BRAZIL
Jiangsu Expressway (A) (SC SH)	0.02	CHINA
Jiangsu Expressway (H)	0.12	CHINA
KGI Financial Holding	0.4	TAIWAN
Kimberly Clark Mex A	0.09	MEXICO
King Yuan Electronics	0.21	TAIWAN
Kings Town Bank	0.08	TAIWAN
Kinpo Electronics	0.12	TAIWAN
Klabi SA	0.25	BRAZIL
Kuala Lumpur Kepong	0.08	MALAYSIA
Kunlun Energy (Red Chip)	0.16	CHINA
Land & Houses	0.21	THAILAND
Lao Feng Xiang (A) (SC SH)	0.02	CHINA
Lao Feng Xiang (B)	0.12	CHINA
Life Healthcare Group Holdings	0.09	SOUTH AFRICA
Lite-On Technology	0.43	TAIWAN
Livzon Pharmaceutical Group (H)	0.01	CHINA
Livzon Pharmaceutical Inc(A) (SC SZ)	0.01	CHINA
Lupin	0.26	INDIA
Maanshan Iron & Steel (A) (SC SH)	0.06	CHINA
Maanshan Iron & Steel (H)	0.07	CHINA
Macquarie Mexico Real Estate Management S.A. de C.V.	0.02	MEXICO
Makalot Industrial Co Ltd	0.1	TAIWAN
Malayan Banking	0.47	MALAYSIA
Malaysia Airports	0.13	MALAYSIA
Marico	0.11	INDIA
Masraf Al Rayan	0.33	QATAR
Mega Financial Holding	0.46	TAIWAN
Megacable Holdings SAB	0.07	MEXICO
Merida Industry	0.07	TAIWAN
Merry Electronics	0.08	TAIWAN
Minerva SA	0.1	BRAZIL
MISC	0.06	MALAYSIA
Mitac Holdings	0.07	TAIWAN
Mobile Telecommunications Co KSC	0.13	KUWAIT
Mobile Telecommunications Co. Saudi Arabia (Zain)	0.1	SAUDI ARABIA
Modon Holding	0.02	UAE
Mphasis	0.15	INDIA
MRF	0.18	INDIA
MultiChoice Group	0.18	SOUTH AFRICA
Muyuan Foodstuff (A) (SC SZ)	0.11	CHINA
Nan Ya Plastics	0.23	TAIWAN
Neoenegia	0.09	BRAZIL
Nestle India	0.15	INDIA
Netcare	0.08	SOUTH AFRICA
New Hope Liuhe (A) (SC SZ)	0.06	CHINA
NHPC	0.22	INDIA
NTPC	1.05	INDIA
Oil India Ltd	0.14	INDIA
Ooredoo QSC	0.1	QATAR
Oracle Financial Services Software	0.16	INDIA

Constituent	Index weight (%)	Country/Market
Pegatron	0.33	TAIWAN
Pepkor Holdings Ltd	0.26	SOUTH AFRICA
PETRONAS Chemicals Group Bhd	0.16	MALAYSIA
Petronas Gas	0.02	MALAYSIA
Petronet LNG	0.21	INDIA
Pick N Pay Stores	0.08	SOUTH AFRICA
Poly Developments and Holdings (A) (SC SH)	0.31	CHINA
Porto Seguro	0.22	BRAZIL
Postal Savings Bank of China (A) (SC SH)	0.25	CHINA
Postal Savings Bank of China (H)	1.5	CHINA
Pou Chen	0.28	TAIWAN
Power Construction Corporation of China (A) (SC SH)	0.22	CHINA
Power Grid Corp of India	1.04	INDIA
Powertech Technology	0.22	TAIWAN
Poya	0.02	TAIWAN
President Chain Store	0.23	TAIWAN
Promotora y Operadora de Infraestructura S.A. de C.V.	0.02	MEXICO
PT Indofood CBP Sukses Makmur	0.05	INDONESIA
PTT Oil and Retail Business	0.05	THAILAND
Public Bank BHD	0.46	MALAYSIA
Qatar Fuel (Woqod) Q.S.C.	0.09	QATAR
Qatar Gas Transport Co Nakilat	0.03	QATAR
Qatar International Islamic Bank	0.07	QATAR
Qatar Islamic Bank	0.22	QATAR
Qatar National Navigation & Transport	0.02	QATAR
Qisda	0.11	TAIWAN
Qualitas Controladora SAB de CV	0.06	MEXICO
Quanta Computer	1.02	TAIWAN
Radiant Opto-Electronics Corp	0.22	TAIWAN
Rajesh Exports	0.05	INDIA
Ratch Group	0.16	THAILAND
Red Star Macalline Group (A) (SC SH)	0.02	CHINA
Red Star Macalline Group (H)	0.05	CHINA
RHB Bank	0.17	MALAYSIA
Richter	0.12	HUNGARY
Ruentex Development	0.23	TAIWAN
Ruentex Industries	0.25	TAIWAN
SABIC Agri-Nutrients Co	0.11	SAUDI ARABIA
SAIC Motor (A) (SC SH)	0.68	CHINA
Sanyang Motor	0.07	TAIWAN
Sao Martinho SA ON	0.07	BRAZIL
Saudi Electricity Co	0.1	SAUDI ARABIA
Saudi Investment Bank	0.02	SAUDI ARABIA
Saudi Telecom Co	0.73	SAUDI ARABIA
SAVOLA	0.09	SAUDI ARABIA
SCG Packaging	0.09	THAILAND
Sendas Distribuidora SA	0.05	BRAZIL
Sercomm	0.09	TAIWAN
Shandong Chenming Paper (A) (SC SZ)	0.01	CHINA
Shandong Chenming Paper Holdings (B)	0.01	CHINA
Shandong Chenming Paper Holdings (H)	0.01	CHINA
Shanghai Commercial & Savings Bank	0.14	TAIWAN
Shanghai Construction (A) (SC SH)	0.1	CHINA
Shanghai Pudong Development Bank (A) (SC SH)	0.85	CHINA
Shanxi Taigang Stainless Steel (A) (SC SZ)	0.07	CHINA
Shenwan Hongyuan Group (A) (SC SZ)	0.05	CHINA
Shenwan Hongyuan Group (H)	0.02	CHINA
Shenzhen Expressway (A) (SC SH)	0.01	CHINA
Shenzhen Expressway (H)	0.11	CHINA
Shenzhen International Hdgs (Red Chip)	0.09	CHINA
Shenzhen Overseas Chinese Town Holdings (A) (SC SZ)	0.1	CHINA
Shin Kong Financial Holding	0.24	TAIWAN
Shoprite	0.54	SOUTH AFRICA
Sichuan Expressway (A) (SC SH)	<0.005	CHINA
Sichuan Expressway (H)	0.02	CHINA
Sime Darby	0.09	MALAYSIA
Simplo Technology	0.05	TAIWAN
SinoPac Financial Holdings Co. Ltd.	0.34	TAIWAN

Constituent	Index weight (%)	Country/Market
Sinopec Shanghai Petrochemical (A) (SC SH)	0.05	CHINA
Sinopec Shanghai Petrochemical (H)	0.18	CHINA
Sinopharm Group (H)	0.2	CHINA
SILC Agricola SA	0.02	BRAZIL
SRI Trang Agro-Industry Co	0.11	THAILAND
Sri Trang Gloves (Thailand)	0.11	THAILAND
Sun Pharmaceuticals Industries	0.64	INDIA
Supalai PCL	0.14	THAILAND
Supreme Electronics	0.07	TAIWAN
Synnex Technology International	0.22	TAIWAN
TA Chen Stainless Pipe	0.21	TAIWAN
Taishin Financial Holdings	0.18	TAIWAN
Taiwan Business Bank	0.24	TAIWAN
Taiwan Cooperative Financial Holding	0.19	TAIWAN
Taiwan Fertilizer	0.06	TAIWAN
Taiwan High Speed Rail	0.06	TAIWAN
Taiwan Mobile	0.26	TAIWAN
Taiwan Paiho	0.1	TAIWAN
Tata Communications	0.09	INDIA
Tatung	0.14	TAIWAN
TCC Group Holdings	0.59	TAIWAN
TECO Electric & Machinery	0.09	TAIWAN
TELEF BRASIL	0.67	BRAZIL
Telekom Malaysia	0.14	MALAYSIA
Tenaga Nasional	0.22	MALAYSIA
Thai Union Group	0.25	THAILAND
Thanachart Capital	0.11	THAILAND
The Spar Group	0.29	SOUTH AFRICA
Tiger Brands	0.16	SOUTH AFRICA
Tim SA	0.29	BRAZIL
Tingyi (Cayman Islands) Holding Corp. (P Chip)	0.26	CHINA
TISCO Financial Group	0.27	THAILAND
Tong Yang Industry	0.17	TAIWAN
Tongling Nonferrous Metals (A) (SC SZ)	0.07	CHINA
Torrent Power	0.04	INDIA
Transmissora Alianca de Energia Eletrica S/A Unit	0.17	BRAZIL
Tripod Technology Corp	0.14	TAIWAN
Tung Ho Steel	0.07	TAIWAN
Txc	0.06	TAIWAN
Uni-president Enterprises	0.43	TAIWAN
United Integration Systems	0.2	TAIWAN
Vodacom Group	0.23	SOUTH AFRICA
Wal-Mart de Mexico S.A.B. de C.V.	0.87	MEXICO
Want Want China Holdings (P Chip)	0.02	CHINA
Weifu High-Technology (A) (SC SZ)	0.02	CHINA
Weifu High-Technology (B)	0.05	CHINA
Wipro	0.43	INDIA
Wisdom Marine Lines	0.2	TAIWAN
Wistron Corp	0.68	TAIWAN
WPG Holdings	0.21	TAIWAN
WT Microelectronics	0.13	TAIWAN
Wuchan Zhongda Group (A) (SC SH)	0.22	CHINA
Xiamen C & D (A) (SC SH)	0.21	CHINA
Xiamen ITG Group (A) (SC SH)	0.13	CHINA
Xiamen Xiangyu (A) (SC SH)	0.12	CHINA
Xinjiang Goldwind Science & Technology (H)	0.03	CHINA
Xinjiang Goldwind Science&Technology (A) (SC SZ)	0.02	CHINA
Yieh Phui Enterprise	0.04	TAIWAN
YTL Corp	0.04	MALAYSIA
Yuanta Financial Holding	0.39	TAIWAN
Yulon Motor Co.	0.11	TAIWAN
Yunnan Baiyao Group (A) (SC SZ)	0.08	CHINA
Zhejiang Expressway (H)	0.08	CHINA
Zydus Lifesciences	0.12	INDIA

Data Explanation

Weights

Weights data is indicative, as values have been rounded up or down to two decimal points. Where very small values are concerned, which would display as 0.00 using this rounding method, these weights are shown as <0.005.

Timing of data

Constituents & Weights are generally published in arrears and contain the data as at the most recent quarter-end. However, some spreadsheets are updated on a more frequent basis. Please refer to the data date shown.

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