



FTSE RAFI Emerging Low Volatility Custom Screened Index

26 July 2024

Indicative Index Weight Data as at Closing on 25 July 2024

Constituent	Index weight (%)	Country/Market
Abdullah Al Othaim Markets	0.02	SAUDI ARABIA
Abu Dhabi Islamic Bank	0.13	UAE
Acer	0.14	TAIWAN
ADNOC Distribution PJSC	0.22	UAE
ADVANCED INFO SERVICE	0.66	THAILAND
Advanced Petrochemical Co.	0.12	SAUDI ARABIA
AES Brasil Ltda	0.02	BRAZIL
Agricultural Bank of China (A) (SC SH)	1.03	CHINA
Agricultural Bank of China (H)	3.65	CHINA
Alkem Laboratories	0.02	INDIA
Almarai Co Ltd	0.05	SAUDI ARABIA
Alupar Investimento S.A.	0.09	BRAZIL
Ambev SA	0.93	BRAZIL
AMMB Holdings	0.07	MALAYSIA
Angang Steel (A) (SC SZ)	0.01	CHINA
Angang Steel (H)	0.02	CHINA
Anhui Expressway (A) (SC SH)	0.01	CHINA
Anhui Expressway (H)	0.06	CHINA
AP (Thailand)	0.09	THAILAND
Arabian Centres	0.07	SAUDI ARABIA
Arca Continental SAB de CV	0.32	MEXICO
Asia Cement	0.16	TAIWAN
Aspen Pharmacare Holdings	0.26	SOUTH AFRICA
Asustek Computer Inc	0.88	TAIWAN
Atacadao SA	0.21	BRAZIL
AVI	0.11	SOUTH AFRICA
Bajaj Auto Limited	0.41	INDIA
Bangkok Dusit Medical Services PCL	0.24	THAILAND
Bank of Beijing (A) (SC SH)	0.39	CHINA
Bank of China (A) (SC SH)	0.22	CHINA
Bank of China (H)	4	CHINA
Bank of Chongqing (A) (SC SH)	0.02	CHINA
Bank of ChongQing (H)	0.1	CHINA
Bank of Communications (A) (SC SH)	0.64	CHINA
Bank of Communications (H)	1.25	CHINA
Bank of HangZhou (A) (SC SH)	0.03	CHINA
Bank of Jiangsu (A) (SC SH)	0.14	CHINA
Bank Of Nanjing (A) (SC SH)	0.23	CHINA
Bank of Shanghai (A) (SC SH)	0.34	CHINA
Baoshan Iron & Steel (A) (SC SH)	0.09	CHINA
BBMG (A) (SC SH)	0.06	CHINA
BBMG (H)	0.1	CHINA
Beijing Shougang (A) (SC SZ)	0.07	CHINA
BIM Birlesik Magazalar	0.83	TURKIYE
Biocon	0.02	INDIA
BOE Technology Group (A) (SC SZ)	0.05	CHINA
Boe Technology Group (B)	0.01	CHINA
Bohai Leasing (A) (SC SZ)	0.08	CHINA
Brightcom Group	0.01	INDIA
Brilliance China Automotive Holdings (Red Chip)	0.03	CHINA
Britannia Industries	0.22	INDIA
Catcher Technology	0.38	TAIWAN
Cathay Financial Holding	1.02	TAIWAN
CATRION Catering Holding Company	0.06	SAUDI ARABIA
Cementos Chihuahua	0.02	MEXICO
CGN Power (A) (SC SZ)	0.05	CHINA
CGN Power (H)	0.7	CHINA
Chang Hwa Commercial Bank	0.08	TAIWAN
Cheng Shin Rubber Industry	0.12	TAIWAN
Chicony Electronics	0.18	TAIWAN
China Airlines	0.31	TAIWAN
China Citic Bank (A) (SC SH)	0.09	CHINA
China Citic Bank (H)	0.84	CHINA
China Construction Bank (A) (SC SH)	0.06	CHINA
China Construction Bank (H)	6.06	CHINA
China Development Financial Holdings	0.38	TAIWAN

Constituent	Index weight (%)	Country/Market
China Eastern Airlines (H)	0.05	CHINA
China Eastern Airlines(A) (SC SH)	0.06	CHINA
China Energy Engineering (A) (SC SH)	0.14	CHINA
China Energy Engineering (H)	0.1	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)	0.11	CHINA
China Minsheng Banking (A) (SC SH)	0.31	CHINA
China Minsheng Banking (H)	0.58	CHINA
China Motor	0.1	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)	0.09	CHINA
China National Nuclear Power (A) (SC SH)	0.21	CHINA
China Petrochemical Development	0.02	TAIWAN
China Railway Group (A) (SC SH)	0.4	CHINA
China Railway Group (H)	0.7	CHINA
China Resources Gas Group (Red Chip)	0.24	CHINA
China Southern Airlines (A) (SC SH)	0.09	CHINA
China Southern Airlines Company Limited (H)	0.09	CHINA
China State Construction Engineering (A) (SC SH)	1.16	CHINA
China Steel	0.52	TAIWAN
China Zhentien Green Energy (H)	0.1	CHINA
China Tower (H)	0.33	CHINA
China United Network Communications (A) (SC SH)	0.38	CHINA
China Water Affairs Group (P Chip)	0.04	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
Chungghwa Telecom	0.84	TAIWAN
Cia Cervecerias Unidas	0.07	CHILE
Cia de Transmissao de Energia Eletrica P	0.13	BRAZIL
Cipla	0.33	INDIA
CITIC (Red Chip)	0.2	CHINA
Citic Pacific Special Steel Group (A) (SC SZ)	0.08	CHINA
Colgate	0.16	INDIA
Commercial Bank of Qatar	0.08	QATAR
Compal Electronics	0.48	TAIWAN
Companhia de Saneamento do Parana Sanepar	0.14	BRAZIL
Coretronic	0.08	TAIWAN
COSCO SHIPPING Development (A) (SC SH)	0.05	CHINA
COSCO SHIPPING Development (H)	0.09	CHINA
CP All	0.91	THAILAND
CP Axta	0.11	THAILAND
CPFL Energia	0.16	BRAZIL
Crompton Greaves Consumer Electricals	0.03	INDIA
CRRC (A) (SC SH)	0.33	CHINA
CRRC (H)	0.44	CHINA
CTBC Financial Holding	0.91	TAIWAN
CTCI	0.08	TAIWAN
Cummins India	0.15	INDIA

Constituent	Index weight (%)	Country/Market
Cyient	0.02	INDIA
Dabur India Ltd	0.02	INDIA
Daqin Railway (A) (SC SH)	0.23	CHINA
Dar Al Arkan Real Estate Development Co.	0.19	SAUDI ARABIA
Depo Auto Parts Industrial	0.03	TAIWAN
Digital Telecommunications Infrastructure Fund	0.05	THAILAND
Divis Laboratories	0.04	INDIA
Dr Reddys Laboratories	0.36	INDIA
Dubai Islamic Bank	0.2	UAE
El Puerto de Liverpool SA de CV	0.02	MEXICO
Embotelladora Andina B	0.07	CHILE
Energisa S/A	0.29	BRAZIL
Engie Brasil	0.2	BRAZIL
Enka Insaat	0.21	TURKIYE
EVA Airways	0.32	TAIWAN
Far East Horizon (P Chip)	0.07	CHINA
Far Eastern New Century Corporation	0.23	TAIWAN
Far EastTone Telecommunications	0.25	TAIWAN
Fertiglobe	0.02	UAE
Financial Street Holding (A) (SC SZ)	0.02	CHINA
First Financial Holding	0.29	TAIWAN
Fleury SA	0.08	BRAZIL
Formosa Chemicals & Fibre	0.13	TAIWAN
Formosa Petrochemical	0.11	TAIWAN
Formosa Plastics Corp	0.32	TAIWAN
Fortis Healthcare	0.08	INDIA
Foxconn Industrial Internet (A) (SC SH)	0.29	CHINA
Fubon Financial Holdings	0.82	TAIWAN
Fufeng Group (P Chip)	0.07	CHINA
Fusheng Precision	0.1	TAIWAN
Gail India	0.52	INDIA
GD Power Development (A) (SC SH)	0.22	CHINA
Genomma Lab Internacional S.A.B. de C.V.	0.09	MEXICO
Genting Malaysia BHD	0.1	MALAYSIA
GETAC TECHNOLOGY	0.02	TAIWAN
GFH Financial Group BSC	0.07	UAE
Globe Telecom	0.06	PHILIPPINES
Godrej Consumer Products	0.12	INDIA
Great Eastern Shipping	0.04	INDIA
Great Wall Enterprise	0.02	TAIWAN
Greatek Electronics	0.05	TAIWAN
Gree Electric Appliances Inc of Zhuhai (A) (SC SZ)	0.05	CHINA
Greenland Holdings (A) (SC SH)	0.02	CHINA
Gruma SA B	0.25	MEXICO
Grupo Bimbo S.A.B. de C.V.	0.19	MEXICO
Guangdong Electric Power Development (A) (SC SZ)	0.01	CHINA
Guangdong Electric Power Development (B)	0.02	CHINA
Guangdong Investment (Red Chip)	0.16	CHINA
Guangshen Railway (A) (SC SH)	0.03	CHINA
Guangshen Railway Co (H)	0.07	CHINA
Guangzhou Baiyunshan Pharmaceutical Holdings (A) (SC SH)	0.05	CHINA
Guangzhou Baiyunshan Pharmaceutical Holdings (H)	0.07	CHINA
Gujarat State Petronet	0.03	INDIA
Gulf International Services Q.S.C.	0.02	QATAR
Hartalega Holdings Bhd	0.19	MALAYSIA
HBIS (A) (SC SZ)	0.1	CHINA
HCL Technologies	0.72	INDIA
Henan Shuanghui Investment & Development (A) (SC SZ)	0.09	CHINA
Hengan Int'l Group (P Chip)	0.19	CHINA

Constituent	Index weight (%)	Country/Market
Hengli Petrochemical (A) (SC SH)	0.02	CHINA
Highwealth Construction	0.19	TAIWAN
Hindustan Aeronautics	0.31	INDIA
Hindustan Unilever	0.83	INDIA
Hong Leong Bank	0.13	MALAYSIA
Hua Nan Financial Holdings	0.04	TAIWAN
Hua Xia Bank (A) (SC SH)	0.4	CHINA
Huadian Power International (A) (SC SH)	0.08	CHINA
Huadian Power International (H)	0.15	CHINA
Huaneng Power International (A) (SC SH)	0.12	CHINA
Huaneng Power International (H)	0.52	CHINA
Huayu Automotive Systems (A) (SC SH)	0.12	CHINA
Hypera SA	0.16	BRAZIL
IHH Healthcare	0.16	MALAYSIA
Indian Oil	0.74	INDIA
Indian Railway Finance	0.02	INDIA
Indus Towers	0.26	INDIA
Industrial and Commercial Bank of China (A) (SC SH)	0.51	CHINA
Industrial and Commercial Bank of China (H)	5.38	CHINA
Industrial Bank (A) (SC SH)	1.02	CHINA
Infosys	2.95	INDIA
Inventec Co.	0.3	TAIWAN
Jarir Marketing Co	0.09	SAUDI ARABIA
JBS S/A Ord	1.08	BRAZIL
Jiangsu Expressway (A) (SC SH)	0.02	CHINA
Jiangsu Expressway (H)	0.12	CHINA
Kimberly Clark Mex A	0.12	MEXICO
King Yuan Electronics	0.18	TAIWAN
Kings Town Bank	0.09	TAIWAN
Kinpo Electronics	0.09	TAIWAN
Klabin SA	0.26	BRAZIL
Kuala Lumpur Kepong	0.08	MALAYSIA
Kunlun Energy (Red Chip)	0.17	CHINA
Land & Houses	0.21	THAILAND
Lao Feng Xiang (A) (SC SH)	0.03	CHINA
Lao Feng Xiang (B)	0.13	CHINA
Life Healthcare Group Holdings	0.07	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	0.23	INDIA
Maanshan Iron & Steel (A) (SC SH)	0.05	CHINA
Maanshan Iron & Steel (H)	0.06	CHINA
Macquarie Mexico Real Estate Management S.A. de C.V.	0.02	MEXICO
Makalot Industrial Co Ltd	0.14	TAIWAN
Malayan Banking	0.46	MALAYSIA
Malaysia Airports	0.12	MALAYSIA
Marico	0.12	INDIA
Masraf Al Rayan	0.33	QATAR
Mega Financial Holding	0.49	TAIWAN
Megacable Holdings SAB	0.09	MEXICO
Merida Industry	0.1	TAIWAN
Merry Electronics	0.1	TAIWAN
Minerva SA	0.11	BRAZIL
MISC	0.07	MALAYSIA
Mitac Holdings	0.04	TAIWAN
Mobile Telecommunications Co KSC	0.13	KUWAIT
Mobile Telecommunications Co. Saudi Arabia (Zain)	0.11	SAUDI ARABIA
Mphasis	0.15	INDIA
MRF	0.21	INDIA
MultiChoice Group	0.18	SOUTH AFRICA
Muyuan Foodstuff (A) (SC SZ)	0.12	CHINA
Nan Ya Plastics	0.29	TAIWAN
Neoenegia	0.09	BRAZIL
Nestle India	0.17	INDIA
Netcare	0.06	SOUTH AFRICA
New Hope Liuhe (A) (SC SZ)	0.06	CHINA
NHPC	0.29	INDIA
NTPC	1.17	INDIA
Oil India Ltd	0.17	INDIA
Ooredoo QSC	0.09	QATAR
Oracle Financial Services Software	0.16	INDIA
Pegatron	0.36	TAIWAN

Constituent	Index weight (%)	Country/Market
Pepkor Holdings Ltd	0.22	SOUTH AFRICA
PETRONAS Chemicals Group Bhd	0.2	MALAYSIA
Petronas Gas	0.02	MALAYSIA
Petronet LNG	0.24	INDIA
Pick N Pay Stores	0.07	SOUTH AFRICA
Poly Developments and Holdings (A) (SC SH)	0.29	CHINA
Porto Seguro	0.18	BRAZIL
Postal Savings Bank of China (A) (SC SH)	0.25	CHINA
Postal Savings Bank of China (H)	1.43	CHINA
Pou Chen	0.23	TAIWAN
Power Construction Corporation of China (A) (SC SH)	0.21	CHINA
Power Grid Corp of India	1.09	INDIA
Powertech Technology	0.33	TAIWAN
Poya	0.02	TAIWAN
President Chain Store	0.25	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	0.43	MALAYSIA
Q Holding PSC	0.02	UAE
Qatar Fuel (Woqod) Q.S.C.	0.09	QATAR
Qatar Gas Transport Co Nakilat	0.04	QATAR
Qatar International Islamic Bank	0.07	QATAR
Qatar Islamic Bank	0.21	QATAR
Qatar National Navigation & Transport	0.02	QATAR
Qisda	0.11	TAIWAN
Qualitas Controladora SAB de CV	0.08	MEXICO
Quanta Computer	1.04	TAIWAN
Radiant Opto-Electronics Corp	0.22	TAIWAN
Rajesh Exports	0.07	INDIA
Ratch Group	0.14	THAILAND
Red Star Macalline Group (A) (SC SH)	0.01	CHINA
Red Star Macalline Group (H)	0.03	CHINA
RHB Bank	0.15	MALAYSIA
Richter	0.12	HUNGARY
Ruentex Development	0.26	TAIWAN
Ruentex Industries	0.25	TAIWAN
SABIC Agri-Nutrients Co	0.11	SAUDI ARABIA
SAIC Motor (A) (SC SH)	0.57	CHINA
Sanyang Motor	0.08	TAIWAN
Sao Martinho SA ON	0.09	BRAZIL
Saudi Electricity Co	0.11	SAUDI ARABIA
Saudi Investment Bank	0.02	SAUDI ARABIA
Saudi Telecom Co	0.74	SAUDI ARABIA
SAVOLA	0.1	SAUDI ARABIA
SCG Packaging	0.1	THAILAND
Sendas Distribuidora SA	0.07	BRAZIL
Sercomm	0.1	TAIWAN
Shandong Chenming Paper (A) (SC SZ)	0.01	CHINA
Shandong Chenming Paper Holdings (B)	0.02	CHINA
Shandong Chenming Paper Holdings (H)	0.01	CHINA
Shanghai Commercial & Savings Bank	0.16	TAIWAN
Shanghai Construction (A) (SC SH)	0.09	CHINA
Shanghai Pudong Development Bank (A) (SC SH)	0.79	CHINA
Shanxi Taigang Stainless Steel (A) (SC SZ)	0.07	CHINA
Shenwan Hongyuan Group (A) (SC SZ)	0.04	CHINA
Shenwan Hongyuan Group (H)	0.01	CHINA
Shenzhen Expressway (A) (SC SH)	0.01	CHINA
Shenzhen Expressway (H)	0.12	CHINA
Shenzhen International Hdgs (Red Chip)	0.1	CHINA
Shenzhen Overseas Chinese Town Holdings (A) (SC SZ)	0.07	CHINA
Shin Kong Financial Holding	0.23	TAIWAN
Shoprite	0.53	SOUTH AFRICA
Sichuan Expressway (A) (SC SH)	<0.005	CHINA
Sichuan Expressway (H)	0.02	CHINA
Sime Darby	0.1	MALAYSIA
Simplo Technology	0.05	TAIWAN
SinoPac Financial Holdings Co. Ltd.	0.4	TAIWAN

Constituent	Index weight (%)	Country/Market
Sinopec Shanghai Petrochemical (A) (SC SH)	0.05	CHINA
Sinopec Shanghai Petrochemical (H)	0.17	CHINA
Sinopharm Group (H)	0.19	CHINA
SLC Agricola SA	0.02	BRAZIL
SRI Trang Agro-Industry Co	0.11	THAILAND
Sri Trang Gloves (Thailand)	0.1	THAILAND
Sun Pharmaceuticals Industries	0.61	INDIA
Supalai PCL	0.12	THAILAND
Supreme Electronics	0.08	TAIWAN
Synnex Technology International	0.21	TAIWAN
TA Chen Stainless Pipe	0.24	TAIWAN
Taishin Financial Holdings	0.21	TAIWAN
Taiwan Business Bank	0.26	TAIWAN
Taiwan Cooperative Financial Holding	0.2	TAIWAN
Taiwan Fertilizer	0.07	TAIWAN
Taiwan High Speed Rail	0.06	TAIWAN
Taiwan Mobile	0.24	TAIWAN
Taiwan Pailho	0.08	TAIWAN
Tata Communications	0.1	INDIA
Tatung	0.14	TAIWAN
TCC Group Holdings	0.62	TAIWAN
TECO Electric & Machinery	0.09	TAIWAN
TELEF BRASIL	0.68	BRAZIL
Telekom Malaysia	0.15	MALAYSIA
Tenaga Nasional	0.21	MALAYSIA
Thai Union Group	0.26	THAILAND
Thanachart Capital	0.1	THAILAND
The Spar Group	0.26	SOUTH AFRICA
Tiger Brands	0.15	SOUTH AFRICA
Tim SA	0.31	BRAZIL
Tingyi (Cayman Islands) Holding Corp. (P Chip)	0.24	CHINA
TISCO Financial Group	0.25	THAILAND
Tong Yang Industry	0.15	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	0.16	TAIWAN
Tung Ho Steel	0.08	TAIWAN
Txc	0.06	TAIWAN
Uni-president Enterprises	0.46	TAIWAN
United Integration Systems	0.17	TAIWAN
Vodacom Group	0.22	SOUTH AFRICA
Wal-Mart de Mexico S.A.B. de C.V.	1.16	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	0.39	INDIA
Wisdom Marine Lines	0.17	TAIWAN
Wistron Corp	0.59	TAIWAN
WPG Holdings	0.27	TAIWAN
WT Microelectronics	0.13	TAIWAN
Wuchan Zhongda Group (A) (SC SH)	0.18	CHINA
Xiamen C & D (A) (SC SH)	0.18	CHINA
Xiamen ITG Group (A) (SC SH)	0.13	CHINA
Xiamen Xiangyu (A) (SC SH)	0.12	CHINA
Xinjiang Goldwind Science & Technology (H)	0.02	CHINA
Xinjiang Goldwind Science&Technology (A) (SC SZ)	0.02	CHINA
Yieh Phui Enterprise	0.04	TAIWAN
YTL Corp	0.09	MALAYSIA
Yuanta Financial Holding	0.39	TAIWAN
Yulon Motor Co.	0.12	TAIWAN
Yunnan Baiyao Group (A) (SC SZ)	0.07	CHINA
Zhejiang Expressway (H)	0.08	CHINA
Zydlus Lifesciences	0.16	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.

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from lseg.com/ftse-russell

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com;
or call your regional Client Services Team office:

Europe, Middle East & Africa
London: + 44 (0) 20 7866 1810

Americas
New York: +1 877 503 6437

Asia Pacific
Hong Kong: + 852 2164 3333
Tokyo: + 81 (3) 6441 1430