

FTSE Emerging Index

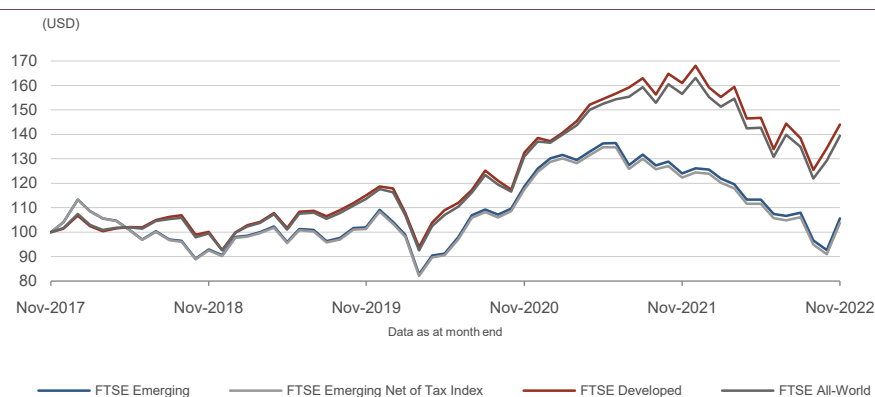
Data as at: 30 November 2022

The FTSE Emerging Index provides investors with a comprehensive means of measuring the performance of the most liquid Large and Mid Cap companies in the emerging markets.

FTSE Emerging Markets indexes are part of the FTSE Global Equity Index Series (GEIS). The series includes large and mid cap securities from advanced and secondary emerging markets, classified in accordance with FTSE's transparent Country Classification Review Process.

The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

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 Emerging	-2.1	-6.8	-16.2	-14.8	3.6	5.7	1.2	1.1	19.7	21.6	18.4
FTSE Emerging Net of Tax Index	-2.2	-7.1	-16.6	-15.2	2.5	3.8	0.8	0.7	19.7	21.6	18.4
FTSE Developed	4.0	-1.8	-14.3	-10.5	25.3	44.1	7.8	7.6	20.1	21.7	18.0
FTSE All-World	3.4	-2.4	-14.5	-11.0	22.8	39.4	7.1	6.9	19.0	21.2	17.7

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE Emerging	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1
FTSE Emerging Net of Tax Index	17.6	-3.8	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2
FTSE Developed	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4
FTSE All-World	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9

FEATURES

Universe

All the countries that make up the Advanced Emerging and Secondary Emerging markets within the FTSE Global Equity Index Series.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

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, both real time and end of day. Net of tax indexes are also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging	-0.7	0.1	0.1	0.2	-28.9	-34.8	-35.1	-35.7
FTSE Emerging Net of Tax Index	-0.7	0.0	0.0	0.2	-29.2	-35.3	-35.6	-36.0
FTSE Developed	-0.5	0.4	0.4	0.7	-26.1	-34.0	-34.0	-34.0
FTSE All-World	-0.6	0.3	0.4	0.6	-26.0	-33.7	-33.7	-33.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	380,512	6.30
Tencent Holdings (P Chip)	China	Software and Computer Services	220,691	3.66
Alibaba Group Holding (P Chip)	China	Retailers	153,865	2.55
Reliance Industries	India	Oil Gas and Coal	112,689	1.87
Meituan Dianping (P Chip)	China	Software and Computer Services	86,032	1.43
Infosys	India	Software and Computer Services	71,288	1.18
JD.com (P Chip)	China	Retailers	66,257	1.10
Vale SA	Brazil	Industrial Metals and Mining	63,283	1.05
Housing Development Finance	India	Finance and Credit Services	57,954	0.96
China Construction Bank (H)	China	Banks	56,329	0.93
Totals			1,268,900	21.02

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	196	1,299,651	21.53
1510	Telecommunications	79	261,725	4.34
2010	Health Care	158	238,828	3.96
3010	Banks	160	977,686	16.20
3020	Financial Services	107	240,393	3.98
3030	Insurance	39	158,175	2.62
3510	Real Estate	102	157,937	2.62
4010	Automobiles and Parts	62	167,832	2.78
4020	Consumer Products and Services	80	167,203	2.77
4030	Media	20	12,483	0.21
4040	Retailers	45	312,940	5.18
4050	Travel and Leisure	40	96,708	1.60
4510	Food Beverage and Tobacco	115	269,037	4.46
4520	Personal Care Drug and Grocery Stores	48	130,571	2.16
5010	Construction and Materials	70	127,122	2.11
5020	Industrial Goods and Services	239	356,409	5.90
5510	Basic Resources	121	296,657	4.91
5520	Chemicals	100	172,092	2.85
6010	Energy	96	383,492	6.35
6510	Utilities	111	209,005	3.46
Totals		1988	6,035,945	100.00

INFORMATION

Index Universe

Emerging markets within the Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR, Local

Review Dates

Semi-annually in March and September

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	89	382,768	6.34
Chile	20	41,703	0.69
China	1074	2,000,465	33.14
Colombia	9	11,468	0.19
Czech Rep.	5	9,087	0.15
Egypt	5	5,472	0.09
Greece	22	24,127	0.40
Hungary	4	12,011	0.20
Iceland	10	2,587	0.04
India	202	1,085,327	17.98
Indonesia	40	130,666	2.16
Kuwait	10	64,919	1.08
Malaysia	41	111,272	1.84
Mexico	38	178,286	2.95
Pakistan	4	883	0.01
Philippines	28	51,172	0.85
Qatar	19	78,750	1.30
Romania	5	4,881	0.08
Saudi Arabia	54	290,814	4.82
South Africa	54	261,079	4.33
Taiwan	115	955,793	15.84
Thailand	51	161,789	2.68
Turkey	65	63,542	1.05
UAE	24	107,084	1.77
Totals	1988	6,035,945	100.00

Index Characteristics

Attributes	FTSE Emergnt
Number of constituents	1988
Net MCap (USDm)	6,035,945
Dividend Yield %	3.78
Constituent Sizes (Net MCap USDm)	
Average	3,036
Largest	380,512
Smallest	25
Median	865
Weight of Largest Constituent (%)	6.30
Top 10 Holdings (% Index MCap)	21.02

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