

FTSE Emerging Index

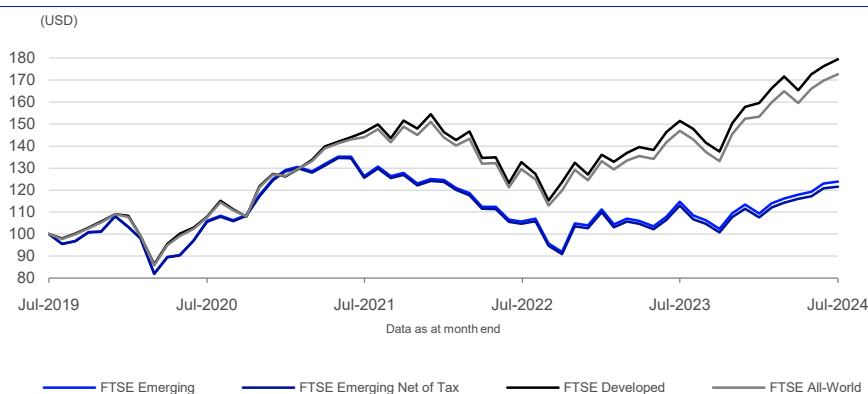
Data as at: 31 July 2024

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	5.0	13.2	9.2	8.0	-2.0	23.8	-0.7	4.4	11.4	15.5	17.9
FTSE Emerging Net of Tax	4.8	13.0	8.9	7.6	-3.2	21.6	-1.1	4.0	11.4	15.5	17.9
FTSE Developed	8.5	12.5	13.7	18.6	22.7	79.5	7.1	12.4	9.9	16.0	17.8
FTSE All-World	8.2	12.6	13.3	17.5	20.0	72.7	6.3	11.5	9.5	15.5	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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1
FTSE Emerging Net of Tax	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2	-17.3	8.6
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6

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	0.2	0.2	-11.3	-30.9	-34.8	-35.7
FTSE Emerging Net of Tax	0.6	-0.1	0.2	0.2	-11.4	-31.2	-35.3	-36.0
FTSE Developed	1.8	0.4	0.7	0.7	-10.4	-26.1	-34.0	-34.0
FTSE All-World	1.8	0.4	0.7	0.6	-10.4	-26.0	-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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	682,041	9.32
Tencent Holdings (P Chip)	China	Software and Computer Services	290,857	3.98
Alibaba Group Holding (P Chip)	China	Retailers	168,114	2.30
Reliance Industries	India	Oil Gas and Coal	119,394	1.63
HDFC Bank	India	Banks	108,552	1.48
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	91,059	1.24
Infosys	India	Software and Computer Services	78,233	1.07
Meituan Dianping (P Chip)	China	Software and Computer Services	74,721	1.02
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	71,833	0.98
China Construction Bank (H)	China	Banks	65,364	0.89
Totals			1,750,168	23.92

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	229	1,910,402	26.11
1510	Telecommunications	74	284,461	3.89
2010	Health Care	178	246,629	3.37
3010	Banks	166	1,254,085	17.14
3020	Financial Services	116	214,239	2.93
3030	Insurance	44	201,392	2.75
3510	Real Estate	100	151,851	2.08
4010	Automobiles and Parts	69	205,318	2.81
4020	Consumer Products and Services	82	185,175	2.53
4030	Media	30	23,820	0.33
4040	Retailers	51	295,548	4.04
4050	Travel and Leisure	43	107,548	1.47
4510	Food Beverage and Tobacco	114	261,805	3.58
4520	Personal Care Drug and Grocery Stores	51	141,798	1.94
5010	Construction and Materials	88	160,241	2.19
5020	Industrial Goods and Services	282	452,890	6.19
5510	Basic Resources	139	311,834	4.26
5520	Chemicals	109	135,863	1.86
6010	Energy	112	478,771	6.54
6510	Utilities	139	293,007	4.00
Totals		2216	7,316,676	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/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	82	366,995	5.02
Chile	21	40,468	0.55
China	1235	2,008,378	27.45
Colombia	3	8,181	0.11
Czech Rep.	4	10,434	0.14
Egypt	3	4,296	0.06
Greece	29	47,355	0.65
Hungary	4	20,529	0.28
Iceland	11	7,972	0.11
India	231	1,784,179	24.39
Indonesia	42	137,800	1.88
Kuwait	8	60,624	0.83
Malaysia	39	141,087	1.93
Mexico	38	183,773	2.51
Pakistan	1	299	0.00
Philippines	24	48,799	0.67
Qatar	17	66,112	0.90
Romania	7	12,020	0.16
Saudi Arabia	62	335,105	4.58
South Africa	40	247,167	3.38
Taiwan	122	1,426,637	19.50
Thailand	50	134,864	1.84
Turkiye	111	98,399	1.34
UAE	32	125,203	1.71
Totals	2216	7,316,676	100.00

Index Characteristics

Attributes	FTSE Emerging
Number of constituents	2216
Net MCap (USDm)	7,316,676
Dividend Yield %	2.83
Constituent Sizes (Net MCap USDm)	
Average	3,302
Largest	682,041
Smallest	17
Median	712
Weight of Largest Constituent (%)	9.32
Top 10 Holdings (% Index MCap)	23.92

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