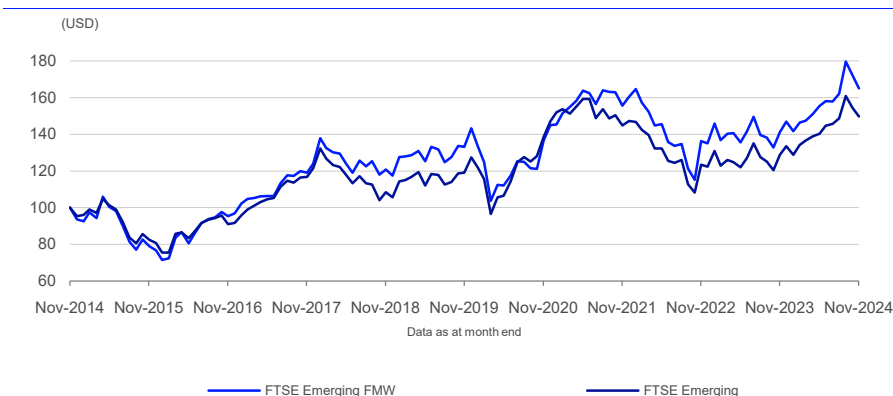


FTSE Emerging Fundamentally-weighted Index

Data as at: 29 November 2024

The FTSE Developed FMW Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The four accounting measures are Net Income before extraordinary credits and charges, Cashflow Adjusted for Financial Leverage, Dividends + Buybacks and Book Value. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

10-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 FMW	1.9	6.1	12.3	16.9	6.0	24.0	2.0	4.4	15.9	18.6	19.8
FTSE Emerging	0.7	6.6	12.1	16.2	3.4	25.7	1.1	4.7	12.3	15.9	18.2

* 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 FMW	-7.1	-17.9	26.2	27.9	-5.2	22.0	1.2	10.6	-15.8	8.8
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging FMW	1.0	0.1	0.2	0.3	-12.5	-32.9	-35.7	-39.7
FTSE Emerging	1.3	0.1	0.3	0.2	-8.8	-28.9	-34.8	-35.1

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

Drawdown – based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, and available real-time and end-of-day.

Industry Classification Benchmark (ICB)

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	FTSE Emerging FMW (Wgt %)	FTSE Emerging (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	5.74	9.75	-4.01
Alibaba Group Holding (P Chip)	China	Retailers	4.61	2.42	2.19
China Construction Bank (H)	China	Banks	3.20	0.93	2.27
Tencent Holdings (P Chip)	China	Software and Computer Services	3.10	4.19	-1.10
Vale SA	Brazil	Industrial Metals and Mining	2.29	0.51	1.78
Industrial and Commercial Bank of China (H)	China	Banks	2.16	0.61	1.55
Bank of China (H)	China	Banks	1.83	0.51	1.31
Ping An Insurance (H)	China	Life Insurance	1.67	0.48	1.19
Petrobras PN	Brazil	Oil Gas and Coal	1.46	0.47	0.98
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	1.09	0.95	0.14
Totals			27.15	20.82	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Emerging FMW		FTSE Emerging		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	45	17.41	230	27.33	-9.92
15	Telecommunications	25	3.26	73	4.10	-0.84
20	Health Care	15	1.19	183	3.48	-2.29
30	Financials	139	29.37	331	23.06	6.31
35	Real Estate	35	7.75	95	2.12	5.63
40	Consumer Discretionary	42	9.89	272	11.67	-1.77
45	Consumer Staples	29	3.31	162	5.17	-1.85
50	Industrials	44	6.41	376	8.22	-1.80
55	Basic Materials	52	8.77	250	5.60	3.17
60	Energy	43	9.21	113	5.72	3.49
65	Utilities	30	3.42	141	3.54	-0.12
Totals		499	100.00	2226	100.00	

INFORMATION

Index Universe

FTSE Emerging Index

Index Launch

10 May 2019

Base Date

21 September 2001

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in September with implementation in March, June, September & December

Country/Market Breakdown

	FTSE Emerging FMW		FTSE Emerging		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	37	8.30	80	4.48	3.82
Chile	9	1.24	20	0.52	0.72
China	163	45.09	1232	30.26	14.83
Colombia	3	0.27	4	0.11	0.16
Czech Rep.	2	0.23	4	0.14	0.08
Egypt	-	-	1	0.05	-0.05
Greece	9	0.59	29	0.58	0.00
Hungary	3	0.45	5	0.28	0.18
Iceland	-	-	10	0.12	-0.12
India	53	7.76	244	22.79	-15.03
Indonesia	10	1.30	39	1.77	-0.47
Kuwait	4	0.56	8	0.81	-0.25
Malaysia	19	1.94	39	1.91	0.03
Mexico	16	2.39	37	2.11	0.28
Philippines	7	0.49	23	0.64	-0.14
Qatar	11	1.10	17	0.91	0.19
Romania	2	0.15	7	0.14	0.01
Saudi Arabia	16	2.88	64	4.33	-1.45
South Africa	34	4.94	40	3.36	1.58
Taiwan	70	16.19	128	19.78	-3.59
Thailand	18	2.08	49	1.98	0.10
Turkiye	3	0.15	114	1.16	-1.01
UAE	10	1.88	32	1.74	0.14
Totals	499	100.00	2226	100.00	

Index Characteristics

Attributes	FTSE Emerging FMW	FTSE Emerging
Number of constituents	499	2226
Dividend Yield %	4.83	2.77
Constituent (Wgt %)		
Average	0.20	0.04
Largest	5.74	9.75
Median	0.10	0.01
Top 10 Holdings (Wgt %)	27.15	24.70

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