

FTSE Emerging Index

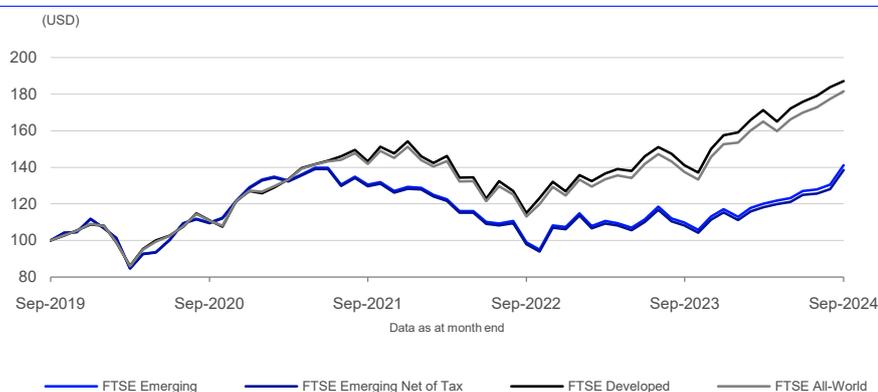
Data as at: 30 September 2024

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	11.2	17.7	20.5	28.5	8.2	41.2	2.7	7.1	12.2	15.8	18.1
FTSE Emerging Net of Tax	11.0	17.4	20.2	28.1	6.9	38.6	2.3	6.8	12.2	15.8	18.1
FTSE Developed	6.4	9.2	18.8	32.5	30.6	87.1	9.3	13.4	10.8	16.6	17.8
FTSE All-World	6.9	10.0	19.0	32.1	28.1	81.7	8.6	12.7	10.5	16.1	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	2.2	0.1	0.4	0.3	-8.1	-30.4	-34.8	-35.1
FTSE Emerging Net of Tax	2.2	0.1	0.4	0.3	-8.1	-30.7	-35.3	-35.6
FTSE Developed	2.9	0.5	0.8	0.7	-8.2	-26.1	-34.0	-34.0
FTSE All-World	2.9	0.5	0.7	0.7	-8.2	-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	725,854	8.93
Tencent Holdings (P Chip)	China	Software and Computer Services	354,344	4.36
Alibaba Group Holding (P Chip)	China	Retailers	240,602	2.96
Meituan Dianping (P Chip)	China	Software and Computer Services	124,823	1.54
Reliance Industries	India	Oil Gas and Coal	117,004	1.44
HDFC Bank	India	Banks	116,264	1.43
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	95,241	1.17
Infosys	India	Software and Computer Services	78,473	0.97
China Construction Bank (H)	China	Banks	70,666	0.87
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	70,654	0.87
Totals			1,993,926	24.54

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	230	2,134,712	26.27
1510	Telecommunications	73	317,421	3.91
2010	Health Care	183	290,840	3.58
3010	Banks	170	1,339,826	16.49
3020	Financial Services	116	241,724	2.98
3030	Insurance	45	245,794	3.03
3510	Real Estate	95	174,689	2.15
4010	Automobiles and Parts	70	236,153	2.91
4020	Consumer Products and Services	82	210,737	2.59
4030	Media	29	25,855	0.32
4040	Retailers	50	405,918	5.00
4050	Travel and Leisure	42	134,680	1.66
4510	Food Beverage and Tobacco	113	287,418	3.54
4520	Personal Care Drug and Grocery Stores	49	152,369	1.88
5010	Construction and Materials	85	163,859	2.02
5020	Industrial Goods and Services	291	499,820	6.15
5510	Basic Resources	142	325,905	4.01
5520	Chemicals	107	144,771	1.78
6010	Energy	113	482,786	5.94
6510	Utilities	141	309,866	3.81
Totals		2226	8,125,143	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	80	386,921	4.76
Chile	20	42,416	0.52
China	1233	2,527,962	31.11
Colombia	4	8,422	0.10
Czech Rep.	4	10,644	0.13
Egypt	1	3,960	0.05
Greece	29	48,482	0.60
Hungary	5	21,317	0.26
Iceland	10	8,423	0.10
India	243	1,872,795	23.05
Indonesia	39	152,014	1.87
Kuwait	8	61,067	0.75
Malaysia	39	159,585	1.96
Mexico	37	173,939	2.14
Philippines	23	55,737	0.69
Qatar	17	69,821	0.86
Romania	7	11,834	0.15
Saudi Arabia	64	344,287	4.24
South Africa	40	270,635	3.33
Taiwan	128	1,511,431	18.60
Thailand	49	164,741	2.03
Turkiye	114	88,313	1.09
UAE	32	130,398	1.60
Totals	2226	8,125,143	100.00

Index Characteristics

Attributes	FTSE Emerging
Number of constituents	2226
Net MCap (USDm)	8,125,143
Dividend Yield %	2.62
Constituent Sizes (Net MCap USDm)	
Average	3,650
Largest	725,854
Smallest	35
Median	832
Weight of Largest Constituent (%)	8.93
Top 10 Holdings (% Index MCap)	24.54

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