

FTSE Emerging Index

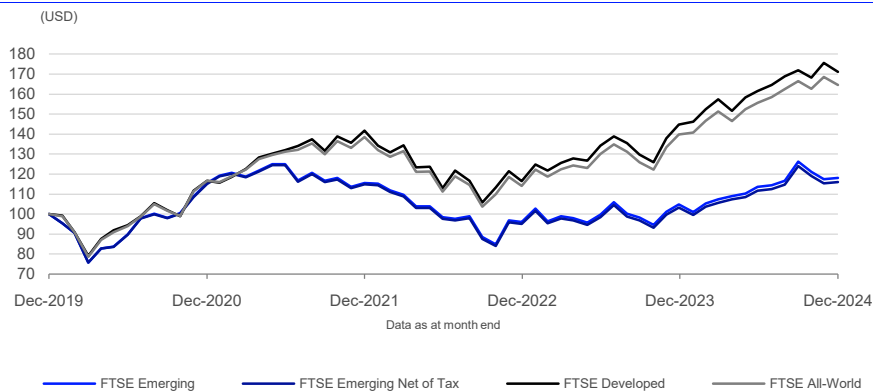
Data as at: 31 December 2024

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	-6.5	4.0	12.8	12.8	2.2	18.1	0.7	3.4	12.3	15.9	17.9
FTSE Emerging Net of Tax	-6.5	3.8	12.4	12.4	1.0	16.0	0.3	3.0	12.3	15.9	17.9
FTSE Developed	-0.5	5.9	18.2	18.2	20.8	71.1	6.5	11.3	10.6	16.4	17.9
FTSE All-World	-1.1	5.8	17.7	17.7	18.8	64.7	5.9	10.5	10.2	15.8	17.5

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Emerging	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8
FTSE Emerging Net of Tax	-15.5	13.1	32.1	-13.3	20.1	15.1	-0.2	-17.3	8.6	12.4
FTSE Developed	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2
FTSE All-World	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6	17.7

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	1.0	0.1	0.2	0.3	-8.8	-28.9	-34.8	-35.1
FTSE Emerging Net of Tax	1.0	0.0	0.2	0.3	-8.8	-29.2	-35.3	-35.6
FTSE Developed	1.7	0.5	0.6	0.7	-8.2	-26.1	-34.0	-34.0
FTSE All-World	1.7	0.4	0.6	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	787,051	10.32
Tencent Holdings (P Chip)	China	Software and Computer Services	332,328	4.36
Alibaba Group Holding (P Chip)	China	Retailers	179,813	2.36
HDFC Bank	India	Banks	116,484	1.53
Meituan Dianping (P Chip)	China	Software and Computer Services	107,443	1.41
Reliance Industries	India	Oil Gas and Coal	94,274	1.24
China Construction Bank (H)	China	Banks	77,872	1.02
Infosys	India	Software and Computer Services	76,992	1.01
Xiaomi (P Chip)	China	Telecommunications Equipment	72,212	0.95
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	68,522	0.90
Totals			1,912,991	25.08

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	230	2,120,662	27.81
1510	Telecommunications	74	330,936	4.34
2010	Health Care	184	264,675	3.47
3010	Banks	170	1,320,128	17.31
3020	Financial Services	116	220,211	2.89
3030	Insurance	45	230,659	3.02
3510	Real Estate	95	164,981	2.16
4010	Automobiles and Parts	71	214,094	2.81
4020	Consumer Products and Services	82	184,810	2.42
4030	Media	31	24,712	0.32
4040	Retailers	48	325,915	4.27
4050	Travel and Leisure	42	138,536	1.82
4510	Food Beverage and Tobacco	114	258,178	3.39
4520	Personal Care Drug and Grocery Stores	48	122,476	1.61
5010	Construction and Materials	84	154,089	2.02
5020	Industrial Goods and Services	292	463,038	6.07
5510	Basic Resources	141	274,554	3.60
5520	Chemicals	108	123,935	1.63
6010	Energy	113	424,141	5.56
6510	Utilities	143	265,899	3.49
Totals		2231	7,626,630	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	81	308,168	4.04
Chile	20	40,730	0.53
China	1233	2,349,363	30.80
Colombia	4	8,471	0.11
Czech Rep.	4	10,707	0.14
Egypt	1	3,867	0.05
Greece	29	46,379	0.61
Hungary	5	21,036	0.28
Iceland	9	6,899	0.09
India	244	1,689,099	22.15
Indonesia	39	127,118	1.67
Kuwait	8	61,944	0.81
Malaysia	39	149,034	1.95
Mexico	37	154,974	2.03
Philippines	23	47,466	0.62
Qatar	17	70,673	0.93
Romania	7	10,663	0.14
Saudi Arabia	65	350,310	4.59
South Africa	40	240,770	3.16
Taiwan	128	1,548,919	20.31
Thailand	50	148,872	1.95
Turkiye	115	88,196	1.16
UAE	33	142,972	1.87
Totals	2231	7,626,630	100.00

Index Characteristics

Attributes	FTSE Emerging
Number of constituents	2231
Net MCap (USDm)	7,626,630
Dividend Yield %	2.74
Constituent Sizes (Net MCap USDm)	
Average	3,418
Largest	787,051
Smallest	0
Median	771
Weight of Largest Constituent (%)	10.32
Top 10 Holdings (% Index MCap)	25.08

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