

FTSE Emerging Index

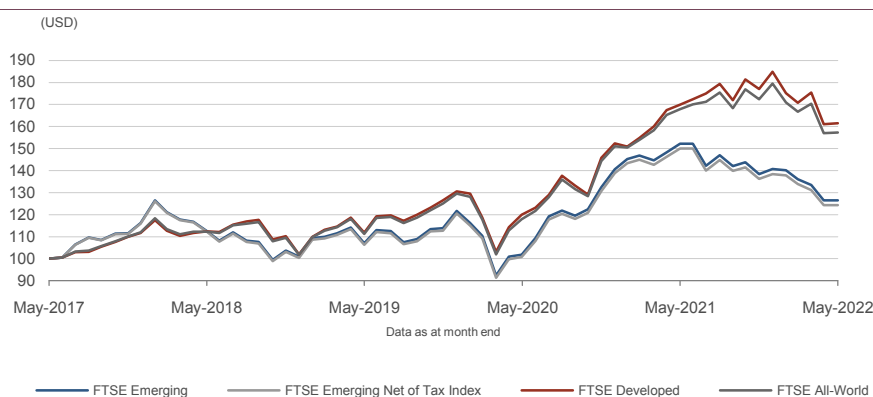
Data as at: 31 May 2022

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	-7.1	-8.6	-10.1	-16.9	18.1	26.5	5.7	4.8	17.7	20.6	16.6
FTSE Emerging Net of Tax Index	-7.2	-8.7	-10.2	-17.2	16.9	24.3	5.3	4.4	17.7	20.6	16.6
FTSE Developed	-5.5	-8.8	-12.7	-5.0	44.4	61.4	13.0	10.1	15.1	20.2	16.0
FTSE All-World	-5.7	-8.8	-12.4	-6.4	41.3	57.2	12.2	9.5	14.4	19.8	15.7

* 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	-0.9	0.2	0.3	0.3	-24.5	-33.4	-35.1	-35.7
FTSE Emerging Net of Tax Index	-0.9	0.2	0.3	0.3	-24.7	-33.4	-35.6	-36.0
FTSE Developed	-0.3	0.5	0.6	0.9	-18.0	-34.0	-34.0	-34.0
FTSE All-World	-0.4	0.5	0.6	0.8	-18.0	-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	463,021	7.24
Tencent Holdings (P Chip)	China	Software and Computer Services	276,567	4.33
Alibaba Group Holding (P Chip)	China	Retailers	174,402	2.73
Reliance Industries	India	Oil Gas and Coal	111,036	1.74
Meituan Dianping (P Chip)	China	Software and Computer Services	92,610	1.45
Vale SA	Brazil	Industrial Metals and Mining	74,767	1.17
China Construction Bank (H)	China	Banks	69,487	1.09
Infosys	India	Software and Computer Services	68,742	1.08
Housing Development Finance	India	Finance and Credit Services	51,819	0.81
Al Rajhi Banking & Investment Corp	Saudi Arabia	Banks	51,685	0.81
Totals			1,434,138	22.43

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	189	1,474,186	23.06
1510	Telecommunications	75	289,025	4.52
2010	Health Care	155	224,251	3.51
3010	Banks	159	1,045,825	16.36
3020	Financial Services	109	243,332	3.81
3030	Insurance	36	168,952	2.64
3510	Real Estate	101	162,768	2.55
4010	Automobiles and Parts	59	197,012	3.08
4020	Consumer Products and Services	77	192,000	3.00
4030	Media	16	13,742	0.21
4040	Retailers	45	317,005	4.96
4050	Travel and Leisure	37	65,681	1.03
4510	Food Beverage and Tobacco	111	277,265	4.34
4520	Personal Care Drug and Grocery Stores	44	120,014	1.88
5010	Construction and Materials	63	124,765	1.95
5020	Industrial Goods and Services	227	347,060	5.43
5510	Basic Resources	112	316,536	4.95
5520	Chemicals	94	190,036	2.97
6010	Energy	91	415,370	6.50
6510	Utilities	104	209,137	3.27
Totals		1904	6,393,965	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	99	447,276	7.00
Chile	20	46,989	0.73
China	1054	2,151,634	33.65
Colombia	9	19,086	0.30
Czech Rep.	3	11,108	0.17
Egypt	7	6,154	0.10
Greece	12	22,479	0.35
Hungary	4	11,136	0.17
India	193	995,931	15.58
Indonesia	35	124,457	1.95
Kuwait	11	62,554	0.98
Malaysia	42	118,855	1.86
Mexico	37	173,869	2.72
Pakistan	4	1,234	0.02
Philippines	29	55,114	0.86
Qatar	18	72,974	1.14
Romania	3	4,714	0.07
Saudi Arabia	53	336,430	5.26
South Africa	61	286,465	4.48
Taiwan	114	1,149,940	17.98
Thailand	51	164,958	2.58
Turkey	27	27,161	0.42
UAE	18	103,446	1.62
Totals	1904	6,393,965	100.00

Index Characteristics

Attributes	FTSE Emerging
Number of constituents	1904
Net MCap (USDm)	6,393,965
Dividend Yield %	3.14
Constituent Sizes (Net MCap USDm)	
Average	3,358
Largest	463,021
Smallest	31
Median	963
Weight of Largest Constituent (%)	7.24
Top 10 Holdings (% Index MCap)	22.43

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