

FTSE Emerging All Cap Choice Index

Data as at: 31 May 2021

The FTSE Emerging All Cap Choice Index measures the performance of the FTSE Emerging All Cap Index after excluding companies involved in Non-Renewable Energy (Nuclear Power, Fossil Fuels), Vice Products (Adult Entertainment, Alcohol, Gambling, Tobacco), Weapons (Civilian Firearms, Controversial Military Weapons, Conventional Military Weapons). Companies are also excluded based on Controversial Conduct.

The index is part of the FTSE Global Choice Index Series, which is designed to help investors align their values with their investment choices by selecting companies based on the impact of their products and conduct on society and the environment.

3-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 All Cap Choice Net Tax Index	2.5	13.7	7.6	49.0	34.1	87.4	10.3	13.4	15.5	20.1	16.1
FTSE Emerging All Cap	3.9	15.4	8.7	50.0	34.1	89.9	10.3	13.7	15.0	20.1	16.3

* 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)	2016	2017	2018	2019	2020
FTSE Emerging All Cap Choice Net Tax Index	10.4	33.8	-15.7	21.7	17.4
FTSE Emerging All Cap	12.9	32.5	-13.6	20.3	15.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging All Cap Choice Net Tax Index	3.0	0.4	0.8	-	-10.8	-32.0	-34.7	-
FTSE Emerging All Cap	3.2	0.4	0.8	0.3	-10.1	-33.7	-35.7	-35.7

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

Drawdown - based on daily data

FEATURES

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.

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	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	519,005	7.52
Tencent Holdings (P Chip)	China	Software and Computer Services	471,611	6.84
Alibaba Group Holding (P Chip)	China	Retailers	382,429	5.54
Meituan Dianping (P Chip)	China	Software and Computer Services	144,214	2.09
Naspers	South Africa	Software and Computer Services	93,863	1.36
China Construction Bank (H)	China	Banks	76,736	1.11
Infosys	India	Software and Computer Services	68,933	1.00
JD.com ADS (N Shares)	China	Retailers	64,972	0.94
Ping An Insurance (H)	China	Life Insurance	64,868	0.94
Housing Development Finance	India	Finance and Credit Services	60,794	0.88
Totals			1,947,425	28.23

Country Breakdown

Country	FTSE Emerging All Cap Choice Net Tax Index		FTSE Emerging All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	123	4.49	148	5.89	-1.39
Chile	28	0.60	32	0.59	0.01
China	1253	42.96	1704	39.76	3.20
Colombia	8	0.18	11	0.20	-0.02
Czech Rep.	3	0.08	5	0.13	-0.05
Egypt	11	0.10	15	0.11	-0.01
Greece	17	0.25	22	0.31	-0.06
Hungary	4	0.25	5	0.25	0.00
India	268	10.30	341	12.56	-2.26
Indonesia	49	1.32	68	1.39	-0.07
Kuwait	17	0.75	18	0.64	0.11
Malaysia	74	2.07	92	1.93	0.14
Mexico	49	2.23	54	2.18	0.05
Pakistan	18	0.09	22	0.09	-0.01
Philippines	30	0.68	40	0.84	-0.16
Qatar	19	0.87	21	0.77	0.10
Romania	1	0.04	2	0.04	0.00
Russia	25	1.22	43	2.87	-1.65
Saudi Arabia	69	2.96	81	3.24	-0.29
South Africa	89	4.66	102	4.60	0.06
Taiwan	422	20.14	456	17.81	2.33
Thailand	108	2.39	130	2.52	-0.13
Turkey	65	0.46	78	0.50	-0.04
UAE	18	0.90	20	0.77	0.12
Totals	2768	100.00	3510	100.00	

INFORMATION

Index Universe

FTSE Emerging All Cap Index

Index Launch

19 February 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Quarterly in March, June, September, December

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Emerging All Cap Choice Net Tax Index		FTSE Emerging All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	355	28.35	436	25.08	3.27
1510	Telecommunications	114	3.40	132	3.07	0.32
2010	Health Care	240	5.52	285	4.92	0.60
3010	Banks	193	14.86	197	12.72	2.14
3020	Financial Services	146	4.13	163	3.71	0.42
3030	Insurance	46	2.94	47	2.71	0.23
3510	Real Estate	233	3.64	256	3.34	0.30
4010	Automobiles and Parts	85	2.71	104	2.63	0.07
4020	Consumer Products and Services	158	4.88	184	4.25	0.63
4030	Media	27	0.19	34	0.24	-0.05
4040	Retailers	83	8.45	95	7.28	1.17
4050	Travel and Leisure	64	1.28	80	1.29	-0.01
4510	Food Beverage and Tobacco	127	2.73	186	4.00	-1.27
4520	Personal Care Drug and Grocery Stores	49	2.07	52	1.76	0.32
5010	Construction and Materials	130	2.08	164	2.12	-0.04
5020	Industrial Goods and Services	293	4.53	420	4.81	-0.28
5510	Basic Resources	147	3.06	204	5.12	-2.06
5520	Chemicals	132	2.31	167	2.55	-0.24
6010	Energy	21	0.50	131	5.88	-5.37
6510	Utilities	125	2.35	173	2.52	-0.16
Totals		2768	100.00	3510	100.00	

Index Characteristics

Attributes	FTSE Emerging All Cap Choice Net Tax Index	FTSE Emerging All Cap
Number of constituents	2768	3510
Net MCap (USDm)	6,899,117	8,188,974
Dividend Yield %	1.62	2.01
Constituent Sizes (Net MCap USDm)		
Average	2,492	2,333
Largest	519,005	519,005
Smallest	0	0
Median	558	504
Weight of Largest Constituent (%)	7.52	6.34
Top 10 Holdings (% Index MCap)	28.23	24.25

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