

FTSE Emerging Index

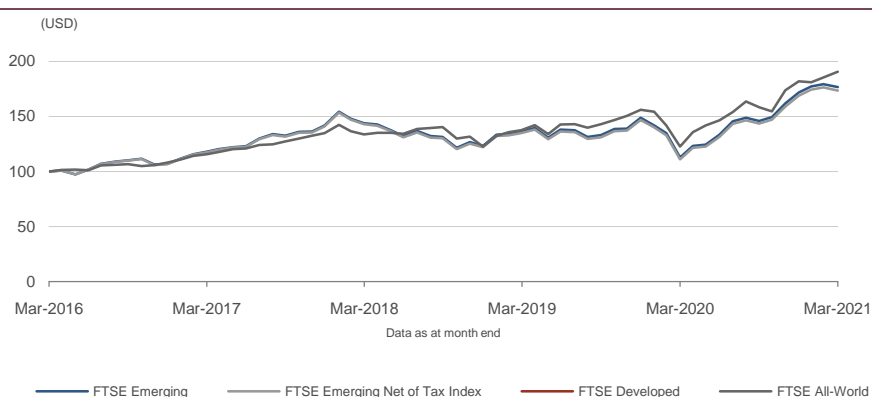
Data as at: 31 March 2021

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	2.8	20.9	2.8	56.7	22.7	76.6	7.1	12.0	16.9	20.3	16.3
FTSE Emerging Net of Tax Index	2.8	20.9	2.8	56.2	21.4	73.5	6.7	11.7	16.9	20.3	16.3
FTSE All-World	4.8	20.3	4.8	55.3	42.6	90.5	12.5	13.8	16.8	19.0	14.5

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Emerging	-19.0	17.9	-3.5	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5
FTSE Emerging Net of Tax Index	-19.1	17.6	-3.8	1.2	-15.5	13.1	32.1	-13.3	20.1	15.1
FTSE All-World	-7.3	17.1	23.3	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6

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	3.2	0.4	0.7	0.2	-10.6	-33.4	-35.1	-35.7
FTSE Emerging Net of Tax Index	3.2	0.3	0.7	0.2	-10.6	-33.4	-35.6	-36.0
FTSE Developed	-	-	-	-	-	-	-	-
FTSE All-World	3.2	0.7	0.9	0.7	-7.3	-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	493,715	6.99
Tencent Holdings (P Chip)	China	Software and Computer Services	448,912	6.35
Alibaba Group Holding (P Chip)	China	Retailers	398,066	5.63
Meituan Dianping (P Chip)	China	Software and Computer Services	138,854	1.96
Naspers	South Africa	Software and Computer Services	100,988	1.43
Reliance Industries	India	Oil Gas and Coal	85,104	1.20
China Construction Bank (H)	China	Banks	78,528	1.11
JD.com ADS (N Shares)	China	Retailers	74,102	1.05
Ping An Insurance (H)	China	Life Insurance	70,970	1.00
Infosys	India	Software and Computer Services	67,207	0.95
Totals			1,956,445	27.68

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	162	1,835,661	25.97
1510	Telecommunications	76	225,545	3.19
2010	Health Care	144	281,276	3.98
3010	Banks	158	965,601	13.66
3020	Financial Services	107	251,968	3.56
3030	Insurance	37	210,187	2.97
3510	Real Estate	112	211,293	2.99
4010	Automobiles and Parts	61	194,120	2.75
4020	Consumer Products and Services	72	279,648	3.96
4030	Media	18	12,473	0.18
4040	Retailers	49	591,012	8.36
4050	Travel and Leisure	38	83,302	1.18
4510	Food Beverage and Tobacco	107	271,109	3.84
4520	Personal Care Drug and Grocery Stores	42	136,856	1.94
5010	Construction and Materials	65	136,012	1.92
5020	Industrial Goods and Services	222	287,988	4.07
5510	Basic Resources	114	325,735	4.61
5520	Chemicals	84	155,943	2.21
6010	Energy	88	431,663	6.11
6510	Utilities	109	180,724	2.56
Totals		1865	7,068,116	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	94	386,968	5.47
Chile	23	52,472	0.74
China	1020	2,974,951	42.09
Colombia	10	17,287	0.24
Czech Rep.	4	8,686	0.12
Egypt	6	7,577	0.11
Greece	11	18,462	0.26
Hungary	4	16,971	0.24
India	171	848,281	12.00
Indonesia	33	99,015	1.40
Kuwait	11	45,928	0.65
Malaysia	45	132,656	1.88
Mexico	36	149,741	2.12
Pakistan	4	1,783	0.03
Philippines	26	59,699	0.84
Qatar	18	60,115	0.85
Romania	1	2,622	0.04
Russia	34	216,906	3.07
Saudi Arabia	49	237,859	3.37
South Africa	60	330,196	4.67
Taiwan	108	1,144,802	16.20
Thailand	51	169,110	2.39
Turkey	30	29,842	0.42
UAE	16	56,188	0.79
Totals	1865	7,068,116	100.00

Index Characteristics

Attributes	FTSE Emerging
Number of constituents	1865
Net MCap (USDm)	7,068,116
Dividend Yield %	2.02
Constituent Sizes (Net MCap USDm)	
Average	3,790
Largest	493,715
Smallest	38
Median	1,063
Weight of Largest Constituent (%)	6.99
Top 10 Holdings (% Index MCap)	27.68

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