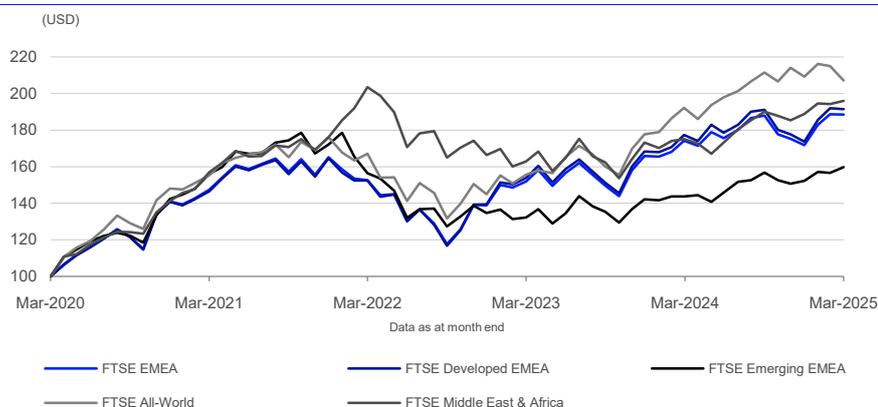


FTSE EMEA Index Series

Data as at: 31 March 2025

The FTSE EMEA Index Series is designed for global investors and comprises Large and Mid Cap companies in Developed and Emerging countries across the Europe/Middle East/Africa (EMEA) region. The indices are derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

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 EMEA | 9.8 | 0.3 | 9.8 | 8.2 | 23.5 | 88.6 | 7.3 | 13.5 | 12.8 | 16.5 | 17.0 |
| FTSE Developed EMEA | 10.3 | 0.2 | 10.3 | 8.0 | 25.7 | 91.5 | 7.9 | 13.9 | 13.4 | 17.2 | 17.6 |
| FTSE Emerging EMEA | 4.9 | 1.9 | 4.9 | 11.2 | 2.1 | 59.8 | 0.7 | 9.8 | 10.2 | 13.1 | 14.7 |
| FTSE All-World | -1.0 | -2.1 | -1.0 | 7.8 | 24.0 | 107.2 | 7.4 | 15.7 | 11.1 | 15.0 | 15.6 |
| FTSE Middle East & Africa | 3.8 | 3.1 | 3.8 | 12.0 | -3.7 | 96.0 | -1.2 | 14.4 | 10.3 | 13.3 | 14.3 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|---------------------------|-------|------|------|-------|------|------|------|-------|------|------|
| FTSE EMEA | -3.0 | 1.4 | 26.1 | -14.5 | 24.3 | 5.4 | 17.2 | -15.9 | 19.4 | 3.5 |
| FTSE Developed EMEA | -1.8 | -0.1 | 26.3 | -14.4 | 24.6 | 6.5 | 16.9 | -15.3 | 20.8 | 3.2 |
| FTSE Emerging EMEA | -18.8 | 24.4 | 24.6 | -15.4 | 21.8 | -6.1 | 20.9 | -21.8 | 5.6 | 7.1 |
| FTSE All-World | -1.7 | 8.6 | 24.6 | -9.1 | 27.2 | 16.6 | 18.9 | -17.7 | 22.6 | 17.7 |
| FTSE Middle East & Africa | -17.4 | 8.6 | 23.0 | -16.2 | 11.7 | -2.9 | 24.7 | -5.5 | 4.1 | 9.1 |

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

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 rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies and available end-of-day.

Industry Classification Benchmark

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 EMEA | 0.6 | 0.5 | 0.8 | 0.4 | -10.6 | -24.3 | -30.7 | -36.2 |
| FTSE Developed EMEA | 0.6 | 0.5 | 0.8 | 0.4 | -11.2 | -24.8 | -31.0 | -35.7 |
| FTSE Emerging EMEA | 1.1 | 0.1 | 0.7 | 0.2 | -5.6 | -21.7 | -32.7 | -43.8 |
| FTSE All-World | 0.7 | 0.6 | 1.0 | 0.6 | -8.2 | -22.3 | -26.0 | -33.7 |
| FTSE Middle East & Africa | 1.1 | -0.1 | 1.0 | 0.2 | -6.1 | -27.3 | -27.3 | -46.3 |

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 % |
|---------------------|----------------|-----------------------------------|------------------|--------------|
| SAP | Germany | Software and Computer Services | 289,455 | 2.26 |
| Nestle | Switzerland | Food Producers | 259,645 | 2.02 |
| ASML Holding | Netherlands | Technology Hardware and Equipment | 253,590 | 1.98 |
| Roche Hldgs (GENUS) | Switzerland | Pharmaceuticals and Biotechnology | 226,873 | 1.77 |
| Shell | UK | Oil Gas and Coal | 221,780 | 1.73 |
| Novartis (REGD) | Switzerland | Pharmaceuticals and Biotechnology | 218,330 | 1.70 |
| Novo-Nordisk B | Denmark | Pharmaceuticals and Biotechnology | 217,562 | 1.70 |
| AstraZeneca | UK | Pharmaceuticals and Biotechnology | 217,558 | 1.70 |
| HSBC Hldgs | UK | Banks | 201,371 | 1.57 |
| Siemens AG | Germany | General Industrials | 169,942 | 1.33 |
| Totals | | | 2,276,105 | 17.75 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | FTSE EMEA | | | FTSE All-World | | |
|---------------|---------------------------------------|-------------|-------------------|---------------|----------------|-------------------|---------------|
| | | No. of Cons | Net MCap (USDm) | Wgt % | No. of Cons | Net MCap (USDm) | Wgt % |
| 1010 | Technology | 34 | 1,020,696 | 7.96 | 428 | 20,460,856 | 26.50 |
| 1510 | Telecommunications | 35 | 424,346 | 3.31 | 123 | 2,255,884 | 2.92 |
| 2010 | Health Care | 66 | 1,717,051 | 13.39 | 348 | 7,651,085 | 9.91 |
| 3010 | Banks | 99 | 1,834,917 | 14.31 | 284 | 6,027,057 | 7.81 |
| 3020 | Financial Services | 40 | 526,175 | 4.10 | 217 | 3,860,822 | 5.00 |
| 3030 | Insurance | 44 | 791,053 | 6.17 | 129 | 2,669,293 | 3.46 |
| 3510 | Real Estate | 53 | 190,802 | 1.49 | 237 | 1,779,360 | 2.30 |
| 4010 | Automobiles and Parts | 17 | 220,509 | 1.72 | 128 | 1,760,814 | 2.28 |
| 4020 | Consumer Products and Services | 31 | 635,006 | 4.95 | 178 | 2,007,865 | 2.60 |
| 4030 | Media | 14 | 129,930 | 1.01 | 65 | 964,708 | 1.25 |
| 4040 | Retailers | 22 | 123,688 | 0.96 | 105 | 4,420,626 | 5.73 |
| 4050 | Travel and Leisure | 21 | 86,343 | 0.67 | 111 | 1,354,351 | 1.75 |
| 4510 | Food Beverage and Tobacco | 38 | 753,008 | 5.87 | 212 | 2,502,908 | 3.24 |
| 4520 | Personal Care Drug and Grocery Stores | 25 | 356,841 | 2.78 | 105 | 1,569,943 | 2.03 |
| 5010 | Construction and Materials | 44 | 396,583 | 3.09 | 145 | 973,398 | 1.26 |
| 5020 | Industrial Goods and Services | 124 | 1,751,332 | 13.66 | 631 | 9,084,630 | 11.77 |
| 5510 | Basic Resources | 41 | 322,648 | 2.52 | 201 | 1,261,691 | 1.63 |
| 5520 | Chemicals | 38 | 320,536 | 2.50 | 166 | 991,251 | 1.28 |
| 6010 | Energy | 36 | 691,727 | 5.39 | 185 | 3,305,098 | 4.28 |
| 6510 | Utilities | 53 | 529,973 | 4.13 | 230 | 2,299,963 | 2.98 |
| Totals | | 875 | 12,823,163 | 100.00 | 4228 | 77,201,601 | 100.00 |

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

22 September 2003

Base Value

200

Investability Screen

Free float adjusted and liquidity screened

Index Calculation

Index calculated end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, Sterling, Yen, Euro and Local

Review Dates

Semi-annually in March and September

Index Characteristics

| Attributes | FTSE EMEA | FTSE All-World |
|-----------------------------------|------------|----------------|
| Number of constituents | 875 | 4228 |
| Net MCap (USDm) | 12,823,163 | 77,201,601 |
| Dividend Yield % | 3.15 | 1.96 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 14,655 | 18,260 |
| Largest | 289,455 | 3,268,334 |
| Smallest | 45 | 19 |
| Median | 4,793 | 2,521 |
| Weight of Largest Constituent (%) | 2.26 | 4.23 |
| Top 10 Holdings (% Index MCap) | 17.75 | 20.06 |

Country/Market Breakdown

| Country/Market | No. of Cons | Net MCap (USDm) | Wgt % |
|----------------|-------------|-------------------|---------------|
| Austria | 6 | 41,096 | 0.32 |
| Belgium | 13 | 182,883 | 1.43 |
| Czech Rep. | 4 | 13,713 | 0.11 |
| Denmark | 18 | 399,180 | 3.11 |
| Egypt | 1 | 4,083 | 0.03 |
| Finland | 14 | 178,328 | 1.39 |
| France | 62 | 1,901,096 | 14.83 |
| Germany | 67 | 1,724,289 | 13.45 |
| Greece | 28 | 54,495 | 0.42 |
| Hungary | 5 | 25,106 | 0.20 |
| Iceland | 8 | 6,536 | 0.05 |
| Ireland | 5 | 56,438 | 0.44 |
| Israel | 31 | 136,985 | 1.07 |
| Italy | 37 | 587,473 | 4.58 |
| Kuwait | 8 | 69,477 | 0.54 |
| Netherlands | 30 | 726,640 | 5.67 |
| Norway | 15 | 117,563 | 0.92 |
| Poland | 10 | 71,217 | 0.56 |
| Portugal | 5 | 30,438 | 0.24 |
| Qatar | 17 | 68,055 | 0.53 |
| Romania | 7 | 11,462 | 0.09 |
| Saudi Arabia | 66 | 352,828 | 2.75 |
| South Africa | 40 | 268,307 | 2.09 |
| Spain | 23 | 551,677 | 4.30 |
| Sweden | 53 | 591,400 | 4.61 |
| Switzerland | 52 | 1,708,934 | 13.33 |
| Turkiye | 117 | 79,622 | 0.62 |
| UAE | 35 | 142,638 | 1.11 |
| UK | 98 | 2,721,203 | 21.22 |
| Totals | 875 | 12,823,163 | 100.00 |

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