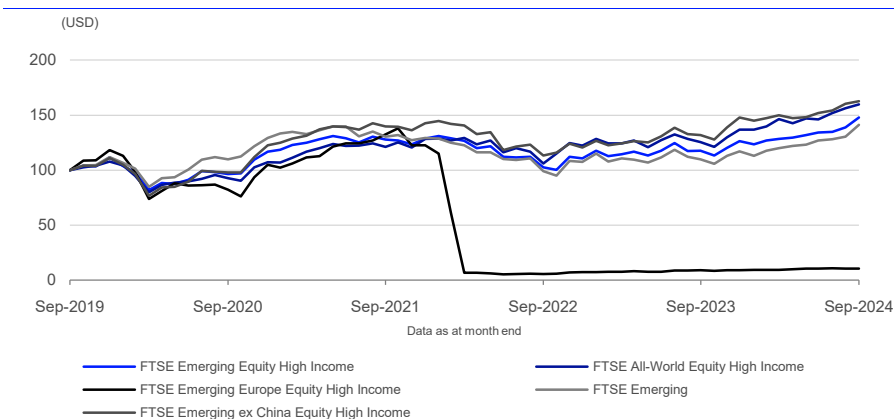


FTSE Emerging Equity High Income

The FTSE Emerging Equity High Income Index represents the performance of large and mid-cap companies from Emerging markets, which are characterized by higher-than-average dividend yields.

The FTSE Emerging Equity High Income Index is part of the FTSE Global Equity High Income Index Series, which is constructed based on the FTSE All-World Index. Stocks with zero or no historical or forecast dividends are screened out, and the bottom fifth percentile of companies with negative one-year returns are also excluded. The remaining stocks are ranked based on their forecast tax adjusted dividend yield and included in the index until the cumulative market capitalization reaches 50%. Please see the index Ground Rules for more information.

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 Equity High Income	10.1	15.0	17.1	25.8	15.7	47.8	5.0	8.1	11.4	14.7	17.4
FTSE All-World Equity High Income	9.3	9.2	16.6	27.2	31.9	59.6	9.7	9.8	9.5	14.1	17.1
FTSE Emerging Europe Equity High Income	1.5	13.4	18.2	19.4	-92.0	-89.4	-56.9	-36.2	13.0	138.8	107.3
FTSE Emerging	11.2	17.7	20.5	28.5	8.2	41.2	2.7	7.1	12.2	15.8	18.1
FTSE Emerging ex China Equity High Income	7.0	8.5	10.0	23.3	16.5	62.6	5.2	10.2	11.4	14.9	19.4

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Emerging Equity High Income	-2.5	-21.3	18.0	25.9	-5.8	19.5	4.8	10.3	-14.0	14.0
FTSE All-World Equity High Income	3.8	-3.8	11.5	19.1	-10.4	21.7	-0.5	19.9	-4.8	11.9
FTSE Emerging Europe Equity High Income	-34.5	-9.2	40.9	19.6	2.7	58.6	-11.3	16.8	-94.2	25.2
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1
FTSE Emerging ex China Equity High Income	-8.5	-25.8	24.8	25.4	-5.6	22.1	10.2	16.5	-15.5	22.7

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 May 2024

Base Date

20 September 2002

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, JPY, EUR, AUD, CNY, HKD, CAD

Review Dates

Annually in September

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 Equity High Income	2.2	0.3	0.5	0.3	-7.3	-26.7	-34.2	-40.1
FTSE All-World Equity High Income	2.8	0.6	0.6	0.5	-6.1	-20.2	-36.9	-36.9
FTSE Emerging Europe Equity High Income	1.4	-0.4	-0.3	-0.2	-7.9	-96.5	-96.5	-96.5
FTSE Emerging	2.2	0.1	0.4	0.3	-8.1	-30.4	-34.8	-35.1
FTSE Emerging ex China Equity High Income	2.0	0.4	0.5	0.3	-8.1	-25.4	-38.2	-44.6

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 %
China Construction Bank (H)	China	Banks	70,666	2.50
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	70,654	2.50
JD.com (P Chip)	China	Retailers	57,395	2.03
MediaTek	Taiwan	Technology Hardware and Equipment	54,950	1.95
Industrial and Commercial Bank of China (H)	China	Banks	47,046	1.67
Vale SA	Brazil	Industrial Metals and Mining	45,199	1.60
Ping An Insurance (H)	China	Life Insurance	40,390	1.43
Bank of China (H)	China	Banks	39,510	1.40
Bank Central Asia	Indonesia	Banks	37,755	1.34
Petrobras PN	Brazil	Oil Gas and Coal	36,144	1.28
Totals			499,710	17.69

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	47	364,781	12.91
1510	Telecommunications	34	141,121	5.00
2010	Health Care	21	33,114	1.17
3010	Banks	110	839,520	29.72
3020	Financial Services	36	99,087	3.51
3030	Insurance	22	167,076	5.91
3510	Real Estate	26	73,634	2.61
4010	Automobiles and Parts	13	29,580	1.05
4020	Consumer Products and Services	33	60,862	2.15
4030	Media	7	2,816	0.10
4040	Retailers	15	79,702	2.82
4050	Travel and Leisure	9	18,520	0.66
4510	Food Beverage and Tobacco	38	103,223	3.65
4520	Personal Care Drug and Grocery Stores	12	15,940	0.56
5010	Construction and Materials	35	44,282	1.57
5020	Industrial Goods and Services	73	115,742	4.10
5510	Basic Resources	34	127,992	4.53
5520	Chemicals	31	73,859	2.61
6010	Energy	63	308,235	10.91
6510	Utilities	55	125,944	4.46
Totals		714	2,825,028	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	29	234,246	8.29
Chile	1	1,070	0.04
China	380	910,069	32.21
Colombia	2	5,697	0.20
Czech Rep.	3	10,470	0.37
Greece	11	30,055	1.06
Hungary	3	8,823	0.31
India	24	183,857	6.51
Indonesia	21	119,154	4.22
Kuwait	3	5,199	0.18
Malaysia	31	138,933	4.92
Mexico	10	49,222	1.74
Philippines	11	24,998	0.88
Qatar	12	51,933	1.84
Romania	2	5,055	0.18
Saudi Arabia	20	152,215	5.39
South Africa	14	89,180	3.16
Taiwan	73	583,896	20.67
Thailand	33	106,364	3.77
Turkiye	14	15,172	0.54
UAE	17	99,421	3.52
Totals	714	2,825,028	100.00

Index Characteristics

Attributes	FTSE Emerging Equity High Income	FTSE Developed Equity High Income
Number of constituents	714	1034
Net MCap (USDm)	2,825,028	29,323,540
Dividend Yield %	5.27	3.34
Constituent Sizes (Net MCap USDm)		
Average	3,957	28,359
Largest	70,666	783,278
Smallest	35	264
Median	1,614	9,136
Weight of Largest Constituent (%)	2.50	2.67
Top 10 Holdings (% Index MCap)	17.69	14.65

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