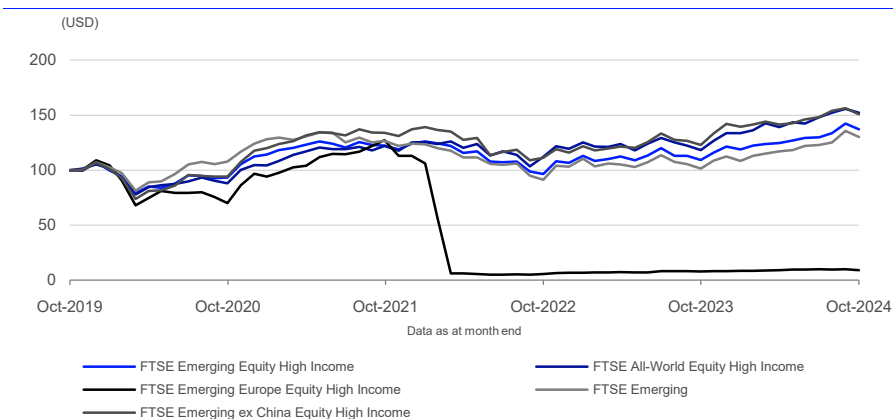


FTSE Emerging Equity High Income

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	5.6	10.1	12.9	25.6	12.2	37.1	3.9	6.5	11.9	15.0	17.5
FTSE All-World Equity High Income	2.7	9.5	14.0	28.8	24.8	52.2	7.7	8.8	9.2	14.0	17.2
FTSE Emerging Europe Equity High Income	-8.8	0.4	10.2	16.8	-92.9	-90.9	-58.5	-38.1	12.6	138.3	107.2
FTSE Emerging	5.9	11.2	15.7	28.2	2.7	30.0	0.9	5.4	12.5	16.0	18.1
FTSE Emerging ex China Equity High Income	1.7	6.5	6.1	22.8	12.6	50.7	4.0	8.6	11.1	14.8	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	2.1	0.3	0.4	0.3	-7.3	-26.7	-34.2	-40.1
FTSE All-World Equity High Income	3.0	0.5	0.5	0.5	-6.1	-20.2	-36.9	-36.9
FTSE Emerging Europe Equity High Income	1.3	-0.4	-0.4	-0.2	-10.4	-96.4	-96.5	-96.5
FTSE Emerging	2.2	0.1	0.3	0.3	-8.1	-29.9	-34.8	-35.1
FTSE Emerging ex China Equity High Income	2.0	0.3	0.4	0.3	-8.1	-25.4	-38.2	-43.1

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 %
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	78,719	2.90
China Construction Bank (H)	China	Banks	72,405	2.66
MediaTek	Taiwan	Technology Hardware and Equipment	59,587	2.19
JD.com (P Chip)	China	Retailers	53,363	1.96
Industrial and Commercial Bank of China (H)	China	Banks	47,207	1.74
Vale SA	Brazil	Industrial Metals and Mining	41,551	1.53
Bank of China (H)	China	Banks	39,690	1.46
Ping An Insurance (H)	China	Life Insurance	38,745	1.43
Bank Central Asia	Indonesia	Banks	36,155	1.33
Petrobras PN	Brazil	Oil Gas and Coal	33,908	1.25
Totals			501,330	18.44

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	47	377,764	13.90
1510	Telecommunications	34	134,245	4.94
2010	Health Care	21	30,039	1.10
3010	Banks	110	813,772	29.93
3020	Financial Services	35	97,728	3.59
3030	Insurance	22	165,240	6.08
3510	Real Estate	26	69,675	2.56
4010	Automobiles and Parts	13	29,029	1.07
4020	Consumer Products and Services	33	54,965	2.02
4030	Media	7	2,576	0.09
4040	Retailers	15	73,897	2.72
4050	Travel and Leisure	9	17,272	0.64
4510	Food Beverage and Tobacco	38	96,348	3.54
4520	Personal Care Drug and Grocery Stores	12	15,058	0.55
5010	Construction and Materials	35	42,874	1.58
5020	Industrial Goods and Services	73	109,454	4.03
5510	Basic Resources	34	118,257	4.35
5520	Chemicals	31	69,477	2.56
6010	Energy	63	284,239	10.46
6510	Utilities	55	116,619	4.29
Totals		713	2,718,528	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	29	215,290	7.92
Chile	1	943	0.03
China	379	873,606	32.14
Colombia	2	5,423	0.20
Czech Rep.	3	10,381	0.38
Greece	11	27,927	1.03
Hungary	3	8,296	0.31
India	24	168,429	6.20
Indonesia	21	112,755	4.15
Kuwait	3	5,171	0.19
Malaysia	31	127,675	4.70
Mexico	10	47,429	1.74
Philippines	11	24,212	0.89
Qatar	12	52,036	1.91
Romania	2	4,889	0.18
Saudi Arabia	20	148,479	5.46
South Africa	14	84,382	3.10
Taiwan	73	590,642	21.73
Thailand	33	98,130	3.61
Turkiye	14	14,082	0.52
UAE	17	98,351	3.62
Totals	713	2,718,528	100.00

Index Characteristics

Attributes	FTSE Emerging Equity High Income	FTSE Developed Equity High Income
Number of constituents	713	1035
Net MCap (USDm)	2,718,528	28,665,806
Dividend Yield %	5.38	3.37
Constituent Sizes (Net MCap USDm)		
Average	3,813	27,696
Largest	78,719	770,882
Smallest	32	244
Median	1,541	8,687
Weight of Largest Constituent (%)	2.90	2.69
Top 10 Holdings (% Index MCap)	18.44	14.84

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