

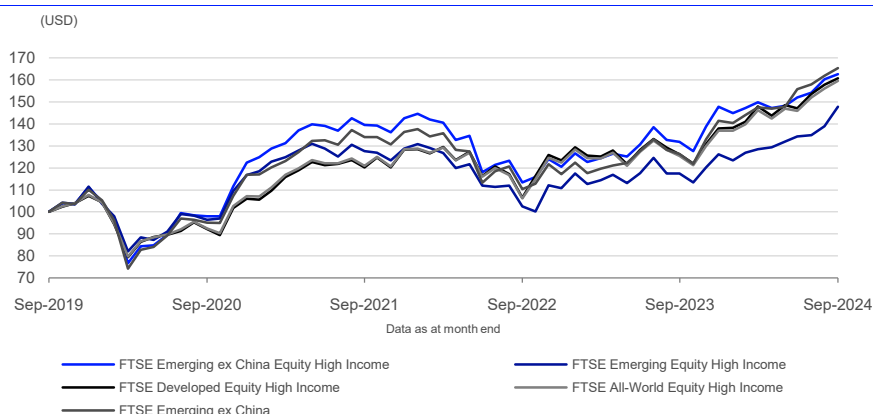
FTSE Emerging ex China Equity High Income Index

Data as at: 30 September 2024

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

The FTSE Emerging ex China 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 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
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 Developed Equity High Income	9.3	8.6	16.5	27.3	33.7	60.8	10.2	10.0	9.8	14.4	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 ex China	6.2	12.2	17.0	31.0	23.5	65.5	7.3	10.6	12.0	14.2	20.0

* 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

FEATURES

Coverage

The index is a subset of the FTSE Global Equity High Income Index Series, which is designed to represent the performance of companies that are characterized by higher-than-average dividend yield based on the FTSE All-World Index, which includes large and mid cap stocks across developed and emerging markets in the FTSE Global Equity Index Series (GEIS).

Objective

The index is designed for use 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 intra-second 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.

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
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
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 Developed Equity High Income	4.4	-2.2	11.1	18.5	-10.9	22.0	-1.2	21.0	-3.8	11.7
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 ex China	-0.4	-18.2	18.0	28.1	-9.6	19.0	6.1	16.7	-14.1	20.7

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging ex China Equity High Income	2.0	0.4	0.5	0.3	-8.1	-25.4	-38.2	-44.6
FTSE Emerging Equity High Income	2.2	0.3	0.5	0.3	-7.3	-26.7	-34.2	-40.1
FTSE Developed Equity High Income	2.7	0.7	0.6	0.5	-6.0	-19.9	-37.2	-37.2
FTSE All-World Equity High Income	2.8	0.6	0.6	0.5	-6.1	-20.2	-36.9	-36.9
FTSE Emerging ex China	2.5	0.6	0.5	0.4	-8.7	-22.8	-40.4	-40.4

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	70,654	3.69
MediaTek	Taiwan	Technology Hardware and Equipment	54,950	2.87
Vale SA	Brazil	Industrial Metals and Mining	45,199	2.36
Bank Central Asia	Indonesia	Banks	37,755	1.97
Petrobras PN	Brazil	Oil Gas and Coal	36,144	1.89
Saudi Aramco	Saudi Arabia	Oil Gas and Coal	32,418	1.69
Itau Unibanco Holding SA	Brazil	Banks	32,117	1.68
Petrobras ON	Brazil	Oil Gas and Coal	26,694	1.39
The Saudi National Bank	Saudi Arabia	Banks	26,620	1.39
Firststrand Limited	South Africa	Banks	24,094	1.26
Totals			386,645	20.19

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

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	38	356,341	18.61
1510	Telecommunications	27	126,358	6.60
2010	Health Care	2	14,652	0.77
3010	Banks	70	578,550	30.21
3020	Financial Services	11	64,212	3.35
3030	Insurance	10	72,563	3.79
3510	Real Estate	11	38,146	1.99
4010	Automobiles and Parts	5	13,301	0.69
4020	Consumer Products and Services	8	22,120	1.16
4030	Media	1	842	0.04
4040	Retailers	8	12,610	0.66
4050	Travel and Leisure	7	14,531	0.76
4510	Food Beverage and Tobacco	16	58,272	3.04
4520	Personal Care Drug and Grocery Stores	5	9,365	0.49
5010	Construction and Materials	10	22,434	1.17
5020	Industrial Goods and Services	19	52,326	2.73
5510	Basic Resources	15	94,116	4.91
5520	Chemicals	14	63,866	3.34
6010	Energy	35	227,497	11.88
6510	Utilities	22	72,857	3.80
Totals		334	1,914,959	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	29	234,246	12.23
Chile	1	1,070	0.06
Colombia	2	5,697	0.30
Czech Rep.	3	10,470	0.55
Greece	11	30,055	1.57
Hungary	3	8,823	0.46
India	24	183,857	9.60
Indonesia	21	119,154	6.22
Kuwait	3	5,199	0.27
Malaysia	31	138,933	7.26
Mexico	10	49,222	2.57
Philippines	11	24,998	1.31
Qatar	12	51,933	2.71
Romania	2	5,055	0.26
Saudi Arabia	20	152,215	7.95
South Africa	14	89,180	4.66
Taiwan	73	583,896	30.49
Thailand	33	106,364	5.55
Turkiye	14	15,172	0.79
UAE	17	99,421	5.19
Totals	334	1,914,959	100.00

Index Characteristics

Attributes	FTSE Emerging ex China Equity High Income
Number of constituents	334
Net MCap (USDm)	1,914,959
Dividend Yield %	5.39
Constituent Sizes (Net MCap USDm)	
Average	5,733
Largest	70,654
Smallest	99
Median	2,974
Weight of Largest Constituent (%)	3.69
Top 10 Holdings (% Index MCap)	20.19

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