

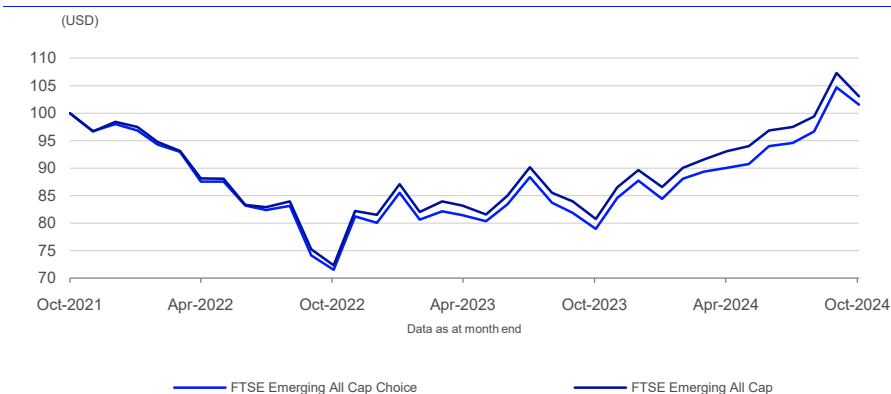
FTSE Emerging All Cap Choice Index

Data as at: 31 October 2024

The FTSE Emerging All Cap Choice Index measures the performance of the FTSE Emerging All Cap Index after excluding companies involved in Non-Renewable Energy (Nuclear Power, Fossil Fuels), Vice Products (Adult Entertainment, Alcohol, Gambling, Tobacco), Weapons (Civilian Firearms, Controversial Military Weapons, Conventional Military Weapons). Companies are also excluded based on Controversial Conduct.

The index is part of the FTSE Global Choice Index Series, which is designed to help investors align their values with their investment choices by selecting companies based on their conduct or products in specific Sectors.

3-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 All Cap Choice	7.4	12.8	15.7	28.7	1.5	29.6	0.5	5.3	12.3	15.7	17.8
FTSE Emerging All Cap	5.7	10.7	15.0	27.6	3.0	31.4	1.0	5.6	12.1	15.6	18.0

* 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

Year-on-Year Performance - Total Return

Index % (USD)	2019	2020	2021	2022	2023
FTSE Emerging All Cap Choice	22.2	17.8	-1.4	-18.3	9.6
FTSE Emerging All Cap	20.3	15.5	1.5	-17.2	10.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Emerging All Cap Choice	2.2	0.0	0.3	-	-8.4	-30.8	-36.6	-
FTSE Emerging All Cap	2.2	0.1	0.3	0.3	-8.1	-29.6	-33.7	-35.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

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.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	771,628	11.13
Alibaba Group Holding (P Chip)	China	Retailers	206,624	2.98
Meituan Dianping (P Chip)	China	Software and Computer Services	132,325	1.91
HDFC Bank	India	Banks	116,114	1.67
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	85,195	1.23
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	78,719	1.14
Infosys	India	Software and Computer Services	73,272	1.06
China Construction Bank (H)	China	Banks	72,405	1.04
MediaTek	Taiwan	Technology Hardware and Equipment	59,587	0.86
ICICI Bank	India	Banks	59,382	0.86
Totals			1,655,252	23.87

Country/Market Breakdown

Country/Market	FTSE Emerging All Cap Choice		FTSE Emerging All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Brazil	121	3.31	160	4.55	-1.24
Chile	22	0.50	30	0.51	-0.01
China	2067	27.18	2407	29.35	-2.17
Colombia	2	0.07	4	0.09	-0.03
Czech Rep.	2	0.06	4	0.12	-0.06
Egypt	5	0.09	6	0.08	0.01
Greece	25	0.49	33	0.53	-0.04
Hungary	4	0.25	5	0.23	0.01
Iceland	14	0.14	15	0.12	0.03
India	450	20.61	561	23.10	-2.49
Indonesia	57	2.07	76	1.89	0.17
Kuwait	25	1.02	25	0.81	0.21
Malaysia	66	2.02	86	2.03	-0.01
Mexico	42	2.16	47	1.97	0.19
Philippines	22	0.66	30	0.64	0.03
Qatar	18	0.97	21	0.83	0.14
Romania	6	0.12	9	0.14	-0.02
Saudi Arabia	87	3.88	101	4.15	-0.27
South Africa	69	3.95	80	3.40	0.54
Taiwan	499	25.67	520	20.73	4.94
Thailand	98	2.15	122	2.18	-0.03
Turkiye	129	0.92	163	1.00	-0.09
UAE	35	1.73	42	1.55	0.18
Totals	3865	100.00	4547	100.00	

INFORMATION

Index Universe

FTSE Emerging All Cap Index

Index Launch

19 February 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Quarterly in March, June, September, December

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Emerging All Cap Choice		FTSE Emerging All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	578	26.95	615	26.38	0.57
1510	Telecommunications	127	4.67	140	3.83	0.84
2010	Health Care	386	5.01	397	4.04	0.96
3010	Banks	210	19.10	213	15.24	3.87
3020	Financial Services	179	3.99	188	3.32	0.67
3030	Insurance	58	3.56	59	2.84	0.72
3510	Real Estate	226	3.30	251	2.83	0.46
4010	Automobiles and Parts	136	2.05	146	2.82	-0.77
4020	Consumer Products and Services	187	3.24	193	2.64	0.59
4030	Media	65	0.32	67	0.36	-0.04
4040	Retailers	90	5.44	94	4.35	1.08
4050	Travel and Leisure	69	1.87	84	1.64	0.23
4510	Food Beverage and Tobacco	158	2.87	217	3.48	-0.61
4520	Personal Care Drug and Grocery Stores	70	2.09	74	1.69	0.40
5010	Construction and Materials	158	1.79	196	2.33	-0.53
5020	Industrial Goods and Services	567	6.86	665	6.86	0.01
5510	Basic Resources	235	3.04	292	4.29	-1.25
5520	Chemicals	229	2.15	249	2.05	0.10
6010	Energy	48	0.48	188	5.40	-4.92
6510	Utilities	89	1.23	219	3.63	-2.39
Totals		3865	100.00	4547	100.00	

Index Characteristics

Attributes	FTSE Emerging All Cap Choice	FTSE Emerging All Cap
Number of constituents	3865	4547
Net MCap (USDm)	6,932,999	8,700,671
Dividend Yield %	2.48	2.66
Constituent Sizes (Net MCap USDm)		
Average	1,794	1,913
Largest	771,628	771,628
Smallest	27	27
Median	354	379
Weight of Largest Constituent (%)	11.13	8.87
Top 10 Holdings (% Index MCap)	23.87	22.57

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659