

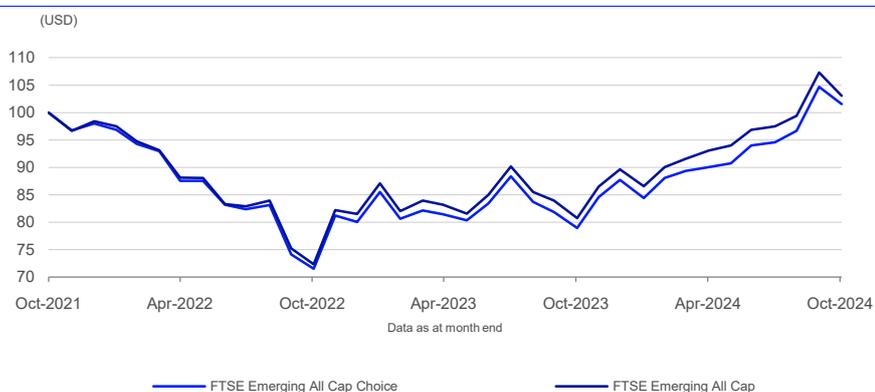
FTSE Emerging All Cap Choice Index

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 |

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