

# FTSE Frontier Index Series

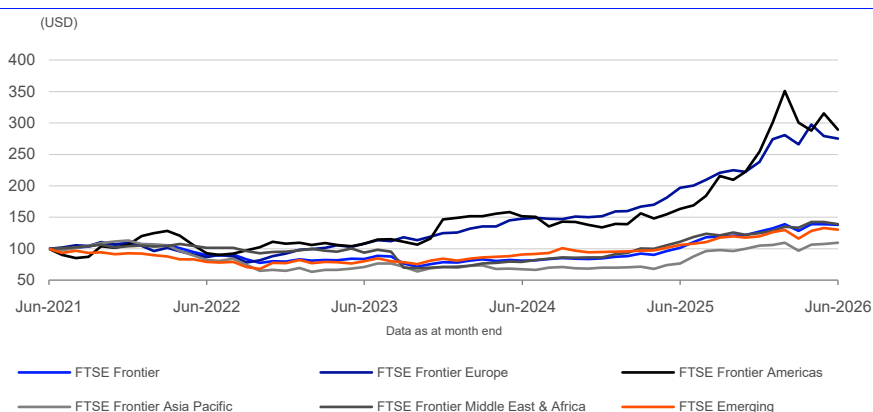
Data as at: 30 June 2026

The FTSE Frontier Index Series provides a comprehensive and transparent series of benchmarks for the performance of large, mid and small cap equity securities from eligible Frontier markets in Europe, Americas, Asia-Pacific, Africa and the Middle East. FTSE Frontier Indices can be segmented by Size, Region, Country and Industry Sectors and are calculated on a price and total return basis.

Managed according to a transparent rule set, the indices have been designed for use as performance benchmarks and for use in the creation of index tracking products.

The FTSE Frontier Index Series is separate from, but complementary and compatible with, FTSE's Global Equity Index Series (GEIS). In combination FTSE GEIS and FTSE Frontier Indices offer coverage of the global investment opportunity set.

## 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 Frontier	7.3	8.3	8.3	36.0	64.8	37.8	18.1	6.6	11.6	14.2	14.8
FTSE Frontier Europe	3.4	15.5	15.5	39.6	154.9	175.2	36.6	22.4	16.4	15.3	16.3
FTSE Frontier Americas	-3.7	13.9	13.9	77.1	168.9	189.6	39.1	23.7	36.3	28.6	27.2
FTSE Frontier Asia Pacific	12.7	4.3	4.3	42.5	54.4	9.2	15.6	1.8	18.6	18.8	20.1
FTSE Frontier Middle East & Africa	4.2	11.5	11.5	25.2	48.2	39.1	14.0	6.8	11.7	21.5	17.9
FTSE Emerging	12.1	9.1	9.1	22.9	63.4	30.4	17.8	5.4	14.9	15.6	15.8

\* 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

Large, mid and small cap equity securities from eligible Frontier markets in Europe, Americas, Asia-Pacific, Africa and the Middle East.

### Objective

The indexes are 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 indexes are investable.

### Liquidity

Stocks are screened to ensure that the indexes are tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The indexes are calculated based on price and total return methodologies, available 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Frontier	1.9	32.7	-20.8	2.2	-0.5	27.7	-26.9	-1.3	7.3	50.8
FTSE Frontier Europe	8.5	33.6	-1.2	31.8	14.2	37.8	-15.3	35.1	21.8	57.0
FTSE Frontier Americas	0.0	17.0	-53.4	-15.6	-90.3	-14.8	1.7	35.8	-8.6	89.6
FTSE Frontier Asia Pacific	9.9	36.6	-11.6	-3.7	22.4	40.5	-42.6	9.5	-1.9	50.4
FTSE Frontier Middle East & Africa	0.4	23.8	-9.9	8.1	3.3	15.8	-8.3	-25.7	21.2	45.2
FTSE Emerging	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1	12.8	26.5

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Frontier	3.0	1.2	0.4	0.3	-9.6	-20.3	-35.9	-51.4
FTSE Frontier Europe	2.3	2.4	1.4	1.2	-9.3	-9.5	-30.3	-36.0
FTSE Frontier Americas	2.0	1.4	0.9	-	-24.0	-24.0	-36.6	-
FTSE Frontier Asia Pacific	2.2	0.8	0.1	0.4	-14.1	-22.0	-50.2	-50.2
FTSE Frontier Middle East & Africa	2.1	0.6	0.4	0.4	-6.8	-30.4	-36.6	-36.6
FTSE Emerging	1.5	1.1	0.3	0.6	-10.9	-15.1	-32.2	-35.1

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 %
Vingroup JSC	Vietnam	Real Estate Investment and Services Development	12,110	6.89
Vinhomes	Vietnam	Real Estate Investment and Services Development	6,619	3.77
Buenaventura ADR	Peru	Precious Metals and Mining	6,205	3.53
Attijariwafa Bank	Morocco	Banks	4,718	2.69
National Atomic Company Kazatomprom	Kazakhstan	Industrial Metals and Mining	4,454	2.54
Bank Muscat International	Oman	Banks	4,111	2.34
Nova Ljubljanska Banka DD Ljubljana	Slovenia	Banks	3,857	2.20
Halyk Savings Bank of Kazakhstan GDR	Kazakhstan	Banks	3,726	2.12
Hoa Phat Group JSC	Vietnam	General Industrials	3,664	2.09
Arab Bank	Jordan	Banks	3,562	2.03
<b>Totals</b>			<b>53,025</b>	<b>30.18</b>

## INFORMATION

## Launch Date

8 September 2014

## Base Date

19 December 2008

## Base Value

1000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

End-of-Day indices available

## End-of-Day Distribution

Via FTP and email

## Currency

USD, GBP, JPY, EUR and Local

## Review Dates

Annually in September

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	5	966	0.55
1510	Telecommunications	16	9,425	5.37
2010	Health Care	17	3,479	1.98
3010	Banks	74	50,293	28.63
3020	Financial Services	26	9,968	5.67
3030	Insurance	6	1,535	0.87
3510	Real Estate	31	24,492	13.94
4010	Automobiles and Parts	6	555	0.32
4020	Consumer Products and Services	7	419	0.24
4040	Retailers	5	1,681	0.96
4050	Travel and Leisure	5	2,141	1.22
4510	Food Beverage and Tobacco	33	9,185	5.23
4520	Personal Care Drug and Grocery Stores	10	2,407	1.37
5010	Construction and Materials	36	9,270	5.28
5020	Industrial Goods and Services	38	14,388	8.19
5510	Basic Resources	13	16,131	9.18
5520	Chemicals	9	4,628	2.63
6010	Energy	22	9,613	5.47
6510	Utilities	15	5,103	2.90
<b>Totals</b>		<b>374</b>	<b>175,680</b>	<b>100.00</b>

## Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Bahrain	1	359	0.20
Bangladesh	41	5,769	3.28
Croatia	8	2,075	1.18
Estonia	6	1,185	0.67
Ivory Coast	7	1,984	1.13
Jordan	10	6,567	3.74
Kazakhstan	7	9,175	5.22
Kenya	11	8,131	4.63
Lithuania	4	1,049	0.60
Mongolia	1	108	0.06
Morocco	37	27,467	15.63
Occupied Palestinian Territory	1	185	0.11
Oman	14	13,642	7.77
Pakistan	58	17,199	9.79
Peru	8	11,267	6.41
Slovenia	5	5,505	3.13
Sri Lanka	19	2,720	1.55
Tunisia	9	1,895	1.08
United Republic Of Tanzania	1	1,390	0.79
Vietnam	126	58,009	33.02
<b>Totals</b>	<b>374</b>	<b>175,680</b>	<b>100.00</b>

**Index Characteristics - FTSE Frontier Index**

Attributes	FTSE Frontier	FTSE Emerging
Number of constituents	374	2290
Net MCap (USDm)	175,680	10,465,625
Dividend Yield %	3.41	2.39
Constituent Sizes (Net MCap USDm)		
Average	470	4,570
Largest	12,110	1,836,224
Smallest	5	42
Median	172	964
Weight of Largest Constituent (%)	6.89	17.55
Top 10 Holdings (% Index MCap)	30.18	30.19

**Index Characteristics - FTSE Frontier Regional Indices**

Attributes	FTSE Frontier Americas	FTSE Frontier Europe	FTSE Frontier Asia Pacific	FTSE Frontier Middle East & Africa
Number of constituents	8	30	245	91
Net MCap (USDm)	11,267	18,990	83,804	61,619
Dividend Yield %	3.70	5.08	2.76	3.73
Constituent Sizes (Net MCap USDm)				
Average	1,408	633	342	677
Largest	6,205	4,454	12,110	4,718
Smallest	346	63	5	15
Median	751	193	116	303
Weight of Largest Constituent (%)	55.07	23.46	14.45	7.66
Top 10 Holdings (% Index MCap)	100	83	41.17	46.80

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