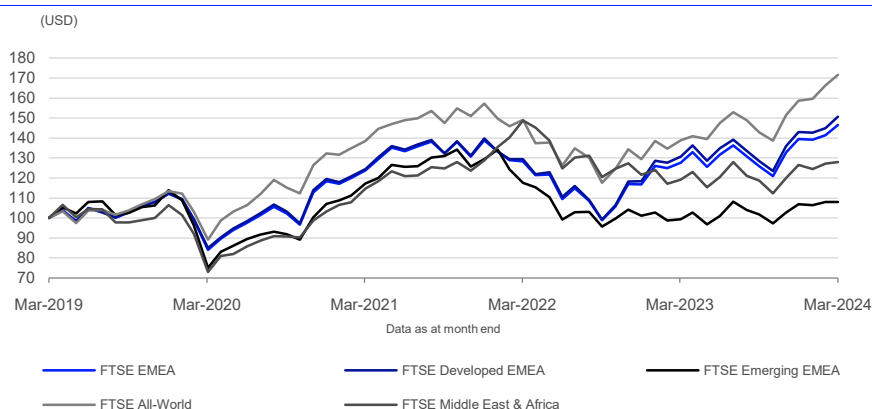


# FTSE EMEA Index Series

Data as at: 29 March 2024

The FTSE EMEA Index Series is designed for global investors and comprises Large and Mid Cap companies in Developed and Emerging countries across the Europe/Middle East/Africa (EMEA) region. The indices are derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

## 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 EMEA	5.0	16.4	5.0	14.7	18.2	46.5	5.7	7.9	12.5	16.7	19.4
FTSE Developed EMEA	5.4	17.3	5.4	15.3	21.0	50.6	6.6	8.5	12.9	17.3	19.6
FTSE Emerging EMEA	1.1	6.1	1.1	8.7	-7.9	8.0	-2.7	1.6	10.3	15.5	20.1
FTSE All-World	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	17.7
FTSE Middle East & Africa	1.1	7.8	1.1	7.4	11.6	27.9	3.7	5.1	10.7	13.2	19.2

\* 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 EMEA	-5.9	-3.0	1.4	26.1	-14.5	24.3	5.4	17.2	-15.9	19.4
FTSE Developed EMEA	-5.5	-1.8	-0.1	26.3	-14.4	24.6	6.5	16.9	-15.3	20.8
FTSE Emerging EMEA	-11.6	-18.8	24.4	24.6	-15.4	21.8	-6.1	20.9	-21.8	5.6
FTSE All-World	4.8	-1.7	8.6	24.6	-9.1	27.2	16.6	18.9	-17.7	22.6
FTSE Middle East & Africa	8.6	-17.4	8.6	23.0	-16.2	11.7	-2.9	24.7	-5.5	4.1

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

### 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 rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies and available end-of-day.

### Industry Classification Benchmark

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 EMEA	1.3	0.3	0.4	0.3	-12.0	-30.7	-36.2	-36.2
FTSE Developed EMEA	1.3	0.4	0.4	0.3	-12.0	-31.0	-35.7	-35.7
FTSE Emerging EMEA	0.9	-0.2	0.1	0.1	-11.7	-32.7	-41.2	-44.2
FTSE All-World	2.6	0.5	0.6	0.6	-10.4	-26.0	-33.7	-33.7
FTSE Middle East & Africa	0.7	0.3	0.3	0.1	-14.4	-27.3	-38.9	-46.3

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	ICB Sector	Net MCap (USDm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	394,519	3.19
ASML Holding	Netherlands	Technology Hardware and Equipment	379,758	3.07
Nestle	Switzerland	Food Producers	283,838	2.29
LVMH	France	Personal Goods	222,609	1.80
Shell	UK	Oil Gas and Coal	215,380	1.74
SAP	Germany	Software and Computer Services	213,668	1.72
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	200,621	1.62
AstraZeneca	UK	Pharmaceuticals and Biotechnology	199,201	1.61
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	176,601	1.43
HSBC Hldgs	UK	Banks	149,369	1.21
Totals			2,435,564	19.66

ICB Supersector Breakdown

		FTSE EMEA			FTSE All-World		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	32	995,741	8.04	422	19,119,726	26.20
1510	Telecommunications	36	357,602	2.89	129	2,062,369	2.83
2010	Health Care	62	1,751,253	14.14	350	7,873,633	10.79
3010	Banks	94	1,420,847	11.47	272	5,084,510	6.97
3020	Financial Services	42	454,607	3.67	211	3,268,017	4.48
3030	Insurance	41	653,292	5.27	129	2,260,392	3.10
3510	Real Estate	50	173,795	1.40	243	1,694,147	2.32
4010	Automobiles and Parts	18	314,947	2.54	134	1,808,108	2.48
4020	Consumer Products and Services	34	740,183	5.98	187	2,070,999	2.84
4030	Media	13	219,845	1.77	70	923,985	1.27
4040	Retailers	22	129,965	1.05	113	3,939,673	5.40
4050	Travel and Leisure	20	135,799	1.10	120	1,343,129	1.84
4510	Food Beverage and Tobacco	36	760,336	6.14	216	2,462,937	3.37
4520	Personal Care Drug and Grocery Stores	25	321,998	2.60	107	1,470,508	2.02
5010	Construction and Materials	51	429,622	3.47	158	998,276	1.37
5020	Industrial Goods and Services	127	1,649,882	13.32	630	8,668,588	11.88
5510	Basic Resources	43	343,672	2.77	200	1,313,828	1.80
5520	Chemicals	42	362,609	2.93	185	1,194,678	1.64
6010	Energy	37	705,696	5.70	183	3,396,931	4.65
6510	Utilities	54	464,874	3.75	233	2,022,031	2.77
Totals		879	12,386,564	100.00	4292	72,976,465	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

22 September 2003

Base Value

200

Investability Screen

Free float adjusted and liquidity screened

Index Calculation

Index calculated end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, Sterling, Yen, Euro and Local

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE EMEA	FTSE All-World
Number of constituents	879	4292
Net MCap (USDm)	12,386,564	72,976,465
Dividend Yield %	3.02	1.92
Constituent Sizes (Net MCap USDm)		
Average	14,092	17,003
Largest	394,519	3,127,258
Smallest	80	22
Median	4,706	2,555
Weight of Largest Constituent (%)	3.19	4.29
Top 10 Holdings (% Index MCap)	19.66	19.11

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Austria	7	35,994	0.29
Belgium	15	169,838	1.37
Czech Rep.	4	10,027	0.08
Denmark	17	588,544	4.75
Egypt	3	4,284	0.03
Finland	14	167,477	1.35
France	69	2,003,616	16.18
Germany	70	1,492,507	12.05
Greece	28	44,416	0.36
Hungary	4	18,733	0.15
Iceland	11	7,877	0.06
Ireland	5	49,030	0.40
Israel	30	114,897	0.93
Italy	35	514,404	4.15
Kuwait	8	61,094	0.49
Netherlands	31	862,193	6.96
Norway	18	112,814	0.91
Poland	10	58,410	0.47
Portugal	4	28,355	0.23
Qatar	17	65,538	0.53
Romania	7	10,738	0.09
Saudi Arabia	60	335,809	2.71
South Africa	40	210,899	1.70
Spain	25	475,631	3.84
Sweden	52	559,175	4.51
Switzerland	52	1,579,309	12.75
Turkiye	109	85,458	0.69
UAE	31	120,185	0.97
UK	103	2,599,313	20.98
Totals	879	12,386,564	100.00

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