

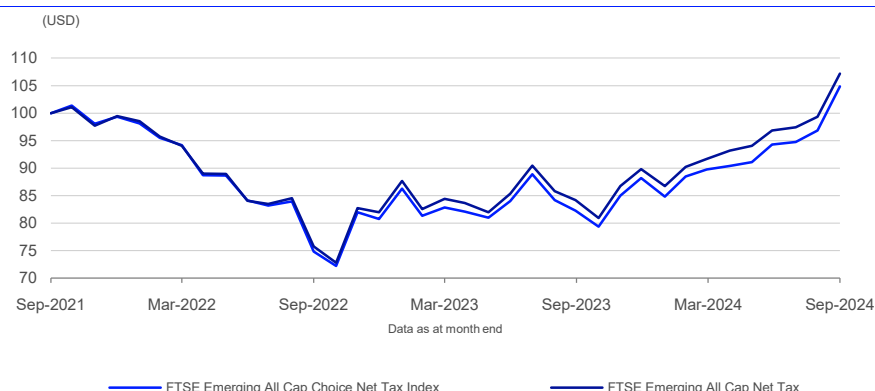
FTSE Emerging All Cap Choice Net Tax Index

Data as at: 30 September 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 Net Tax Index	11.2	16.8	18.9	27.4	4.8	36.7	1.6	6.4	12.3	15.6	17.8
FTSE Emerging All Cap Net Tax	10.6	16.9	19.3	27.3	7.2	39.9	2.3	6.9	12.0	15.5	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 Net Tax Index	21.7	17.4	-1.7	-18.7	9.1
FTSE Emerging All Cap Net Tax	19.8	15.1	1.2	-17.5	9.6

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 Net Tax Index	2.1	0.1	0.4	-	-8.5	-31.1	-37.0	-
FTSE Emerging All Cap Net Tax	2.2	0.1	0.4	0.3	-8.1	-30.2	-34.1	-36.2

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	725,854	10.15
Alibaba Group Holding (P Chip)	China	Retailers	240,602	3.36
Meituan Dianping (P Chip)	China	Software and Computer Services	124,823	1.75
HDFC Bank	India	Banks	116,264	1.63
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	95,241	1.33
Infosys	India	Software and Computer Services	78,473	1.10
China Construction Bank (H)	China	Banks	70,666	0.99
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	70,654	0.99
ICICI Bank	India	Banks	58,696	0.82
JD.com (P Chip)	China	Retailers	57,395	0.80
Totals			1,638,669	22.91

Country/Market Breakdown

	FTSE Emerging All Cap Choice Net Tax Index		FTSE Emerging All Cap Net Tax		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Brazil	121	3.48	160	4.72	-1.25
Chile	22	0.51	30	0.52	-0.01
China	2067	27.50	2407	29.74	-2.24
Colombia	2	0.06	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	0.50	33	0.54	-0.04
Hungary	4	0.25	5	0.24	0.02
Iceland	14	0.13	15	0.10	0.03
India	452	21.34	563	23.86	-2.52
Indonesia	57	2.09	76	1.90	0.20
Kuwait	25	1.00	25	0.79	0.21
Malaysia	66	2.11	86	2.11	0.00
Mexico	42	2.19	47	1.98	0.21
Philippines	22	0.69	30	0.65	0.04
Qatar	18	0.94	21	0.80	0.14
Romania	6	0.12	9	0.13	-0.01
Saudi Arabia	87	3.81	101	4.05	-0.24
South Africa	69	3.95	80	3.37	0.58
Taiwan	499	24.30	520	19.45	4.85
Thailand	98	2.19	122	2.21	-0.02
Turkiye	129	0.97	163	1.04	-0.07
UAE	36	1.71	42	1.50	0.20
Totals	3868	100.00	4549	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

		FTSE Emerging All Cap Choice Net Tax Index		FTSE Emerging All Cap Net Tax		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	578	25.51	615	25.30	0.21
1510	Telecommunications	128	4.60	141	3.74	0.86
2010	Health Care	386	5.15	397	4.11	1.04
3010	Banks	210	19.03	213	15.03	4.00
3020	Financial Services	180	4.04	189	3.33	0.71
3030	Insurance	58	3.53	59	2.79	0.74
3510	Real Estate	226	3.34	251	2.84	0.50
4010	Automobiles and Parts	136	2.16	146	2.94	-0.78
4020	Consumer Products and Services	187	3.50	193	2.83	0.67
4030	Media	65	0.32	67	0.37	-0.04
4040	Retailers	90	5.89	94	4.67	1.22
4050	Travel and Leisure	69	1.90	84	1.66	0.24
4510	Food Beverage and Tobacco	158	2.96	217	3.60	-0.64
4520	Personal Care Drug and Grocery Stores	70	2.25	74	1.80	0.45
5010	Construction and Materials	158	1.84	196	2.34	-0.50
5020	Industrial Goods and Services	568	6.99	665	6.89	0.11
5510	Basic Resources	235	2.99	292	4.30	-1.31
5520	Chemicals	229	2.21	249	2.09	0.12
6010	Energy	48	0.47	188	5.62	-5.14
6510	Utilities	89	1.30	219	3.76	-2.46
Totals		3868	100.00	4549	100.00	

Index Characteristics

Attributes	FTSE Emerging All Cap Choice Net Tax Index	FTSE Emerging All Cap Net Tax
Number of constituents	3868	4549
Net MCap (USDm)	7,152,884	9,064,167
Dividend Yield %	2.09	2.25
Constituent Sizes (Net MCap USDm)		
Average	1,849	1,993
Largest	725,854	725,854
Smallest	27	27
Median	365	397
Weight of Largest Constituent (%)	10.15	8.01
Top 10 Holdings (% Index MCap)	22.91	22

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