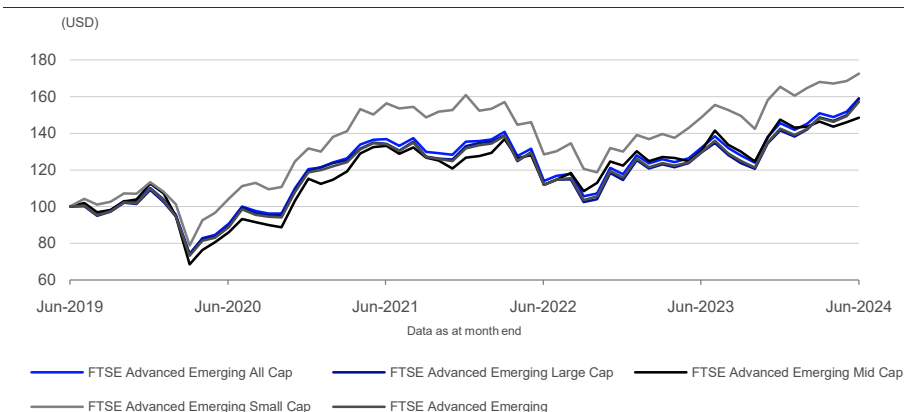


FTSE Advanced Emerging All Cap Index

Data as at: 28 June 2024

The FTSE Advanced Emerging All Cap Index is a market-capitalisation weighted index representing the performance of advanced emerging markets and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds.

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 Advanced Emerging All Cap	5.5	9.4	9.4	20.3	16.4	59.2	5.2	9.7	12.9	16.8	22.4
FTSE Advanced Emerging Large Cap	6.8	12.2	12.2	22.5	18.4	58.9	5.8	9.7	13.8	17.4	22.6
FTSE Advanced Emerging Mid Cap	1.3	0.7	0.7	13.6	11.5	48.5	3.7	8.2	13.5	17.0	24.6
FTSE Advanced Emerging Small Cap	2.7	4.3	4.3	15.8	10.3	72.5	3.3	11.5	11.5	16.3	21.5
FTSE Advanced Emerging	5.9	10.2	10.2	21.0	17.3	57.2	5.5	9.5	13.4	17.1	22.8

* 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

Year-on-Year Performance - Total Return

Index % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Advanced Emerging All Cap	-1.7	-21.9	19.2	30.0	-11.7	23.4	9.3	12.5	-13.1	23.7
FTSE Advanced Emerging Large Cap	-1.2	-22.8	19.8	29.7	-11.4	21.2	9.5	11.2	-13.9	23.7
FTSE Advanced Emerging Mid Cap	-1.1	-23.2	20.4	26.1	-10.9	28.5	2.3	10.0	-3.4	20.4
FTSE Advanced Emerging Small Cap	-5.3	-14.7	14.4	36.7	-14.5	29.5	16.2	22.1	-19.1	27.2
FTSE Advanced Emerging	-1.2	-22.9	19.9	29.1	-11.3	22.5	8.2	11.0	-12.1	23.1

FEATURES

Coverage

Over 800 stocks that cover advanced emerging markets.

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

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies.

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 Advanced Emerging All Cap	1.6	0.3	0.4	0.3	-10.7	-26.2	-40.3	-41.5
FTSE Advanced Emerging Large Cap	1.6	0.3	0.4	0.3	-10.5	-27.3	-39.4	-43.3
FTSE Advanced Emerging Mid Cap	1.1	0.2	0.3	0.2	-12.7	-22.3	-46.1	-46.1
FTSE Advanced Emerging Small Cap	1.5	0.2	0.5	0.4	-9.0	-28.0	-40.0	-40.0
FTSE Advanced Emerging	1.6	0.3	0.4	0.3	-10.9	-26.2	-40.5	-42.7

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 %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	714,726	22.93
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	78,663	2.52
MediaTek	Taiwan	Technology Hardware and Equipment	63,868	2.05
Vale SA	Brazil	Industrial Metals and Mining	43,415	1.39
Petrobras PN	Brazil	Oil Gas and Coal	38,374	1.23
Naspers	South Africa	Software and Computer Services	35,446	1.14
Itau Unibanco Holding SA	Brazil	Banks	28,262	0.91
Petrobras ON	Brazil	Oil Gas and Coal	26,911	0.86
Delta Electronics	Taiwan	Electronic and Electrical Equipment	25,789	0.83
Quanta Computer	Taiwan	Technology Hardware and Equipment	25,519	0.82
Totals			1,080,974	34.68

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	166	399,303	12.81
Czech Rep.	4	10,173	0.33
Greece	33	45,282	1.45
Hungary	4	19,780	0.63
Malaysia	81	158,746	5.09
Mexico	48	193,237	6.20
South Africa	77	261,362	8.39
Taiwan	499	1,767,018	56.69
Thailand	125	156,589	5.02
Turkiye	150	105,267	3.38
Totals	1187	3,116,755	100.00

INFORMATION

Index Launch

22 September 2003

Base Date

31 December 2002

Base Value

200

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR, Local

Review Dates

Semi-annually in March and September

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	222	1,303,670	41.83
1510	Telecommunications	44	112,497	3.61
2010	Health Care	59	62,976	2.02
3010	Banks	70	383,899	12.32
3020	Financial Services	40	78,137	2.51
3030	Insurance	26	79,398	2.55
3510	Real Estate	88	66,522	2.13
4010	Automobiles and Parts	26	17,570	0.56
4020	Consumer Products and Services	56	47,055	1.51
4030	Media	6	2,403	0.08
4040	Retailers	41	65,753	2.11
4050	Travel and Leisure	29	29,879	0.96
4510	Food Beverage and Tobacco	61	112,602	3.61
4520	Personal Care Drug and Grocery Stores	22	57,142	1.83
5010	Construction and Materials	54	53,973	1.73
5020	Industrial Goods and Services	124	202,717	6.50
5510	Basic Resources	70	166,880	5.35
5520	Chemicals	43	45,753	1.47
6010	Energy	43	138,186	4.43
6510	Utilities	63	89,742	2.88
Totals		1187	3,116,755	100.00

Index Characteristics

Attributes	FTSE Advanced Emerging All Cap	FTSE Advanced Emerging Large Cap	FTSE Advanced Emerging Mid Cap	FTSE Advanced Emerging Small Cap
Number of constituents	1187	243	276	668
Net MCap (USDm)	3,116,755	2,290,660	429,639	396,457
Dividend Yield %	3.65	3.75	3.35	3.40
Constituent Sizes (Net MCap USDm)				
Average	2,626	9,427	1,557	593
Largest	714,726	714,726	10,568	4,080
Smallest	37	141	65	37
Median	647	4,008	1,034	420
Weight of Largest Constituent (%)	22.93	31.20	2.46	1.03
Top 10 Holdings (% Index MCap)	34.68	47.19	14.90	8.72

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