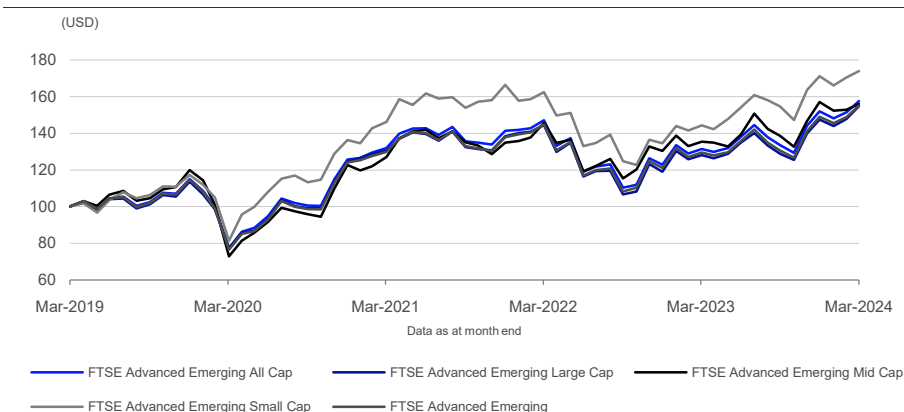


FTSE Advanced Emerging All Cap Index

Data as at: 29 March 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	3.7	17.9	3.7	19.9	19.3	57.6	6.1	9.5	11.7	16.7	22.6
FTSE Advanced Emerging Large Cap	5.0	20.1	5.0	20.8	18.6	54.8	5.9	9.1	12.3	17.2	22.7
FTSE Advanced Emerging Mid Cap	-0.6	12.7	-0.6	15.2	22.8	56.0	7.1	9.3	13.1	17.0	24.8
FTSE Advanced Emerging Small Cap	1.6	12.4	1.6	20.4	19.0	73.9	6.0	11.7	10.9	17.0	21.8
FTSE Advanced Emerging	4.0	18.8	4.0	19.8	19.4	55.2	6.1	9.2	12.1	17.0	22.9

* 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	1.7	0.4	0.4	0.3	-10.7	-26.2	-40.3	-41.5
FTSE Advanced Emerging Large Cap	1.7	0.3	0.4	0.3	-10.5	-27.3	-39.4	-43.3
FTSE Advanced Emerging Mid Cap	1.2	0.4	0.4	0.3	-12.7	-22.3	-46.1	-46.1
FTSE Advanced Emerging Small Cap	1.9	0.4	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	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	584,199	19.59
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	55,899	1.87
MediaTek	Taiwan	Technology Hardware and Equipment	55,543	1.86
Vale SA	Brazil	Industrial Metals and Mining	46,072	1.54
Petrobras PN	Brazil	Oil Gas and Coal	41,809	1.40
Itau Unibanco Holding SA	Brazil	Banks	33,366	1.12
Naspers	South Africa	Software and Computer Services	32,157	1.08
Grupo Banorte O	Mexico	Banks	30,596	1.03
Petrobras ON	Brazil	Oil Gas and Coal	28,309	0.95
Quanta Computer	Taiwan	Technology Hardware and Equipment	24,386	0.82
Totals			932,335	31.26

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	165	464,978	15.59
Czech Rep.	4	10,027	0.34
Greece	32	45,288	1.52
Hungary	4	18,733	0.63
Malaysia	81	144,721	4.85
Mexico	48	236,286	7.92
South Africa	76	235,001	7.88
Taiwan	499	1,570,456	52.66
Thailand	125	166,061	5.57
Turkiye	148	90,814	3.05
Totals	1182	2,982,366	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	220	1,127,893	37.82
1510	Telecommunications	44	114,762	3.85
2010	Health Care	59	61,778	2.07
3010	Banks	69	383,017	12.84
3020	Financial Services	40	85,897	2.88
3030	Insurance	26	70,719	2.37
3510	Real Estate	88	72,270	2.42
4010	Automobiles and Parts	26	17,732	0.59
4020	Consumer Products and Services	57	51,448	1.73
4030	Media	6	2,541	0.09
4040	Retailers	39	70,688	2.37
4050	Travel and Leisure	28	30,307	1.02
4510	Food Beverage and Tobacco	61	117,985	3.96
4520	Personal Care Drug and Grocery Stores	22	56,202	1.88
5010	Construction and Materials	54	56,339	1.89
5020	Industrial Goods and Services	123	197,063	6.61
5510	Basic Resources	71	172,614	5.79
5520	Chemicals	43	49,335	1.65
6010	Energy	43	151,253	5.07
6510	Utilities	63	92,523	3.10
Totals		1182	2,982,366	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	1182	243	273	666
Net MCap (USDm)	2,982,366	2,166,761	425,509	390,095
Dividend Yield %	3.97	4.14	3.39	3.67
Constituent Sizes (Net MCap USDm)				
Average	2,523	8,917	1,559	586
Largest	584,199	584,199	9,357	3,666
Smallest	44	143	80	44
Median	650	4,004	1,032	419
Weight of Largest Constituent (%)	19.59	26.96	2.20	0.94
Top 10 Holdings (% Index MCap)	31.26	43.03	13.83	7.93

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