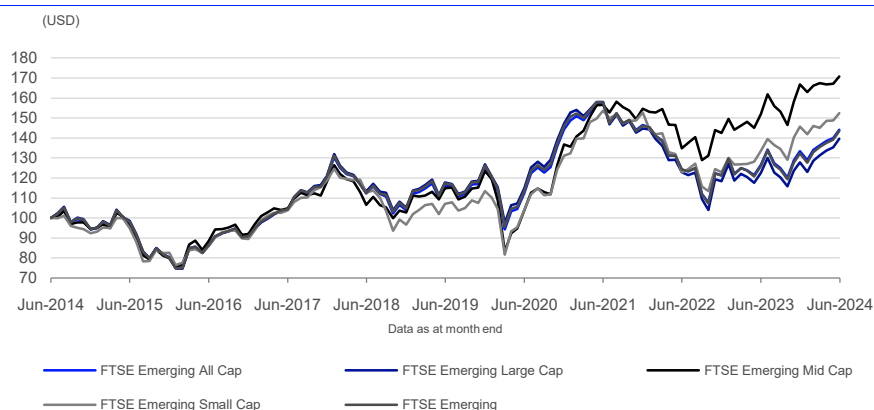


FTSE Emerging All Cap Index

Data as at: 28 June 2024

The FTSE Emerging All Cap Index is a market-capitalisation weighted index representing the performance of large, mid and small cap stocks in Emerging markets and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds.

10-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	5.8	8.0	8.0	13.9	-8.3	24.1	-2.9	4.4	11.3	15.4	17.8
FTSE Emerging Large Cap	6.4	9.3	9.3	14.0	-11.6	18.7	-4.0	3.5	12.1	16.3	17.9
FTSE Emerging Mid Cap	2.0	2.4	2.4	12.4	9.1	48.6	2.9	8.2	9.9	13.3	20.1
FTSE Emerging Small Cap	5.1	4.7	4.7	14.2	-0.8	42.5	-0.3	7.3	9.6	13.8	19.1
FTSE Emerging	5.8	8.4	8.4	13.9	-9.1	22.4	-3.1	4.1	11.7	15.7	17.9

* 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 Emerging All Cap	1.6	-14.7	12.9	32.5	-13.6	20.3	15.5	1.5	-17.2	10.0
FTSE Emerging Large Cap	1.6	-15.2	13.3	33.2	-13.0	20.6	16.1	-1.7	-18.2	8.0
FTSE Emerging Mid Cap	1.5	-15.3	15.1	28.2	-13.0	20.3	10.7	13.1	-7.8	16.9
FTSE Emerging Small Cap	1.5	-10.5	8.2	32.7	-18.6	17.4	15.7	16.4	-19.6	18.6
FTSE Emerging	1.6	-15.2	13.5	32.5	-13.0	20.6	15.5	0.1	-16.9	9.1

FEATURES

Coverage

Large, mid and small cap stocks in 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 indexes use a transparent, methodologies-based construction process. 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.

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	1.2	-0.2	0.2	0.2	-10.9	-32.0	-33.7	-35.7
FTSE Emerging Large Cap	1.1	-0.2	0.2	0.2	-11.5	-34.6	-37.8	-37.8
FTSE Emerging Mid Cap	1.3	0.2	0.4	0.3	-10.2	-19.7	-40.6	-41.0
FTSE Emerging Small Cap	1.6	0.0	0.4	0.3	-7.8	-27.5	-37.4	-41.9
FTSE Emerging	1.1	-0.2	0.2	0.2	-11.3	-32.5	-34.8	-35.7

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	8.78
Tencent Holdings (P Chip)	China	Software and Computer Services	299,224	3.67
Alibaba Group Holding (P Chip)	China	Retailers	153,416	1.88
Reliance Industries	India	Oil Gas and Coal	124,658	1.53
HDFC Bank	India	Banks	113,586	1.39
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	93,927	1.15
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	78,663	0.97
Meituan Dianping (P Chip)	China	Software and Computer Services	75,996	0.93
China Construction Bank (H)	China	Banks	68,990	0.85
Infosys	India	Software and Computer Services	65,876	0.81
Totals			1,789,063	21.97

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	166	399,303	4.90
Chile	31	44,286	0.54
China	2368	2,189,005	26.88
Colombia	3	8,273	0.10
Czech Rep.	4	10,173	0.12
Egypt	9	7,399	0.09
Greece	33	45,282	0.56
Hungary	4	19,780	0.24
Iceland	15	8,453	0.10
India	512	1,961,169	24.08
Indonesia	76	146,191	1.80
Kuwait	21	65,531	0.80
Malaysia	81	158,746	1.95
Mexico	48	193,237	2.37
Pakistan	14	4,295	0.05
Philippines	31	49,800	0.61
Qatar	21	67,313	0.83
Romania	8	11,745	0.14
Saudi Arabia	90	342,943	4.21
South Africa	77	261,362	3.21
Taiwan	499	1,767,018	21.70
Thailand	125	156,589	1.92
Turkiye	150	105,267	1.29
UAE	37	120,727	1.48
Totals	4423	8,143,884	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 and 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	590	2,131,303	26.17
1510	Telecommunications	134	299,654	3.68
2010	Health Care	388	301,836	3.71
3010	Banks	211	1,268,637	15.58
3020	Financial Services	184	260,670	3.20
3030	Insurance	58	200,824	2.47
3510	Real Estate	238	209,986	2.58
4010	Automobiles and Parts	140	227,875	2.80
4020	Consumer Products and Services	195	237,072	2.91
4030	Media	68	29,450	0.36
4040	Retailers	96	292,806	3.60
4050	Travel and Leisure	82	124,628	1.53
4510	Food Beverage and Tobacco	209	289,360	3.55
4520	Personal Care Drug and Grocery Stores	74	142,599	1.75
5010	Construction and Materials	192	199,888	2.45
5020	Industrial Goods and Services	634	576,198	7.08
5510	Basic Resources	282	368,660	4.53
5520	Chemicals	248	173,885	2.14
6010	Energy	187	503,655	6.18
6510	Utilities	213	304,898	3.74
Totals		4423	8,143,884	100.00

Index Characteristics

Attributes	FTSE Emerging All Cap	FTSE Emerging Large Cap	FTSE Emerging Mid Cap	FTSE Emerging Small Cap
Number of constituents	4423	1277	942	2204
Net MCap (USDm)	8,143,884	6,437,801	862,563	843,520
Dividend Yield %	2.81	2.82	3.09	2.43
Constituent Sizes (Net MCap USDm)				
Average	1,841	5,041	916	383
Largest	714,726	714,726	10,568	4,080
Smallest	5	32	17	5
Median	338	1,255	335	180
Weight of Largest Constituent (%)	8.78	11.10	1.23	0.48
Top 10 Holdings (% Index MCap)	21.97	27.79	7.55	4.19

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